

## Advisory Notice

Clearing House

08-167

TO: Clearing Member Firms  
 Chief Financial Officers  
 Back Office Managers  
 Margin Managers

FROM: CME Clearing

SUBJECT: Performance Bond Requirements

DATE: Tuesday, July 29, 2008

**To receive advanced notification of Performance Bond (margin) changes, through our free automated mailing list, go to: <http://www.cmegroup.com/newsletter/web2lead/web2sf-old.html> and subscribe to the Performance Bond Rates Advisory Notices listserver.**

As per the normal review of market volatility to ensure adequate collateral coverage, the Chicago Mercantile Exchange Inc., Clearing House Risk Management staff approved the performance bond requirements for the following products listed below. The rates are effective after the close of business **Wednesday, July 30, 2008.**

### CME Currency Futures Outright Rates

#### Australian Dollar (AD)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	\$2,025	\$1,500	\$1,823	\$1,350
Hedge/Member	Decrease	\$1,500	\$1,500	\$1,350	\$1,350

#### Canadian Dollar (CD)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	\$2,160	\$1,600	\$1,620	\$1,200
Hedge/Member	Decrease	\$1,600	\$1,600	\$1,200	\$1,200

#### Cross Rate Australian Dollar/Canadian Dollar (AC)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	CAD3,645	CAD2,700	CAD3,240	CAD2,400
Hedge/Member	Decrease	CAD2,700	CAD2,700	CAD2,400	CAD2,400

#### Cross Rate British Pound/Japanese Yen (BY)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	¥742,500	¥550,000	¥675,000	¥500,000
Hedge/Member	Decrease	¥550,000	¥550,000	\$500,000	\$500,000

Cross Rate British Pound/Swiss Franc (BF)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	CHF6,345	CHF4,700	CHF5,805	CHF4,300
Hedge/Member	Decrease	CHF4,700	CHF4,700	CHF4,300	CHF4,300

Cross Rate Euro FX /Polish Zloty (Z)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	EUR1,620	EUR1,200	EUR1,890	EUR1,400
Hedge/Member	Increase	EUR1,200	EUR1,200	EUR1,400	EUR1,400

Crossrate Euro FX/Czech Koruna (K)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	EUR2,160	EUR1,600	EUR3,510	EUR2,600
Hedge/Member	Increase	EUR1,600	EUR1,600	EUR2,600	EUR2,600

Czech Koruna (CZ)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$4,995	\$3,700	\$7,965	\$5,900
Hedge/Member	Increase	\$3,700	\$3,700	\$5,900	\$5,900

Norwegian Krone (UN)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	\$10,800	\$8,000	\$9,450	\$7,000
Hedge/Member	Decrease	\$8,000	\$8,000	\$7,000	\$7,000

Polish Zloty (PZ)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	\$4,455	\$3,300	\$4,050	\$3,000
Hedge/Member	Decrease	\$3,300	\$3,300	\$3,000	\$3,000

Swiss Franc (SF)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	\$2,700	\$2,000	\$2,565	\$1,900
Hedge/Member	Decrease	\$2,000	\$2,000	\$1,900	\$1,900

### FXMS Currency Spot Outright Rates

#### Australian Dollar Spot (AUDUS)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	\$2,025	\$1,500	\$1,823	\$1,350
Hedge/Member	Decrease	\$1,500	\$1,500	\$1,350	\$1,350

#### Canadian Dollar Spot (USDCA)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	CAD2,160	CAD1,600	CAD1,620	CAD1,200
Hedge/Member	Decrease	CAD1,600	CAD1,600	CAD1,200	CAD1,200

#### Cross Rate British Pound/Japanese Yen Spot (GBPJP)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	¥742,500	¥550,000	¥675,000	¥500,000
Hedge/Member	Decrease	¥550,000	¥550,000	\$500,000	\$500,000

#### Swiss Franc Spot (USDCH)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	CHF2,811	CHF2,082	CHF2,687	CHF1,990
Hedge/Member	Decrease	CHF2,082	CHF2,082	CHF1,990	CHF1,990

### CBOT Agricultural Futures Outright Rates

Wheat (CBOT) (W)

<b>Rate Type</b>	<b>Change</b>	<b>Current Initial</b>	<b>Current Maintenance</b>	<b>New Initial</b>	<b>New Maintenance</b>
Speculative - Old Crop	Decrease	\$4,050	\$3,000	\$3,645	\$2,700
Hedge/Member - Old Crop	Decrease	\$3,000	\$3,000	\$2,700	\$2,700
Speculative - New Crop	Decrease	\$4,050	\$3,000	\$3,645	\$2,700
Hedge/Member - New Crop	Decrease	\$3,000	\$3,000	\$2,700	\$2,700
Delivery Month - Spec	Decrease	\$4,050	\$3,000	\$3,645	\$2,700
Delivery Month - Hedge/Member	Decrease	\$3,000	\$3,000	\$2,700	\$2,700