

## Advisory Notice

Clearing House

08-86

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements

DATE: Friday, April 25, 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. These rate changes are effective after the close of business on **Monday, April 28, 2008.**

### SPAN<sup>®</sup> MINIMUM PERFORMANCE BOND REQUIREMENTS

#### CME Currency Futures Outright Rates

Cross Rate Euro FX/Norwegian Krone (CN)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	NKr27,000	NKr20,000	NKr40,500	NKr30,000
Hedge/Member	Increase	NKr20,000	NKr20,000	NKr30,000	NKr30,000

Swiss Franc (SF)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$2,970	\$2,200	\$3,240	\$2,400
Hedge/Member	Increase	\$2,200	\$2,200	\$2,400	\$2,400

#### FXMS Currency Spot Outright Rates

Swiss Franc Spot (USDCH)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	CHF2,990	CHF2,215	CHF3,348	CHF2,480
Hedge/Member	Increase	CHF2,215	CHF2,215	CHF2,480	CHF2,480