

## Advisory Notice

Clearing House

07-301

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements

DATE: December 3, 2007

**To receive advanced notification of Performance Bond (margin) changes, through our free automated mailing list, go to: <https://www.cme-ch.com/listserve/addlistserve.asp> 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., Performance Bond staff approved the performance bond requirements for the following products listed below. These margins will become effective at the close of business on **Tuesday, December 4, 2007**.

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

#### CME Currency Futures Outright Rates

Swiss Franc (SF)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$1,350	\$1,000	\$1,755	\$1,300
Hedge/Member	Increase	\$1,000	\$1,000	\$1,300	\$1,300

#### FXMS Currency Spot Outright Rates

Swiss Franc Spot (USDCH)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	CHF1,620	CHF1,200	CHF1,978	CHF1,465
Hedge/Member	Increase	CHF1,200	CHF1,200	CHF1,465	CHF1,465

Please contact the Risk Management Department at 312-648-3888, if you have any questions regarding these Performance Bond Changes.