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

FROM: CME Clearing

SUBJECT: Performance Bond Requirement Changes.

DATE: Thursday, October 9th, 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 **Friday, October 10th, 2008.**

CME Currency Futures Outright Rates

Australian Dollar (AD)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$4,320	\$3,200	\$5,400	\$4,000
Hedge/Member	Increase	\$3,200	\$3,200	\$4,000	\$4,000

New Zealand Dollar (NE)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$2,160	\$1,600	\$2,700	\$2,000
Hedge/Member	Increase	\$1,600	\$1,600	\$2,000	\$2,000

FXMS Currency Spot Outright Rates

Australian Dollar Spot (AUDUS)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$4,320	\$3,200	\$5,400	\$4,000
Hedge/Member	Increase	\$3,200	\$3,200	\$4,000	\$4,000

New Zealand Dollar Spot (NZDUS)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$2,160	\$1,600	\$2,700	\$2,000
Hedge/Member	Increase	\$1,600	\$1,600	\$2,000	\$2,000