



Advisory Notice

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

FROM: Clearing House Department

SUBJECT: Performance Bond Requirements

DATE: February 22, 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.

Chicago Mercantile Exchange Inc., Performance Bond staff approved the performance bond requirements for the FXMS Spot Currencies listed below.

FXMS Currency Spot Outright Rates

Australian Dollar Spot (AUDUS)

Rate Type	Initial	Maintenance
Spec	\$1,148	\$850
Hedge/Member	\$850	\$850

British Pound Spot (GBPUS)

Rate Type	Initial	Maintenance
Spec	\$1,688	\$1,250
Hedge/Member	\$1,250	\$1,250

Canadian Dollar Spot (USDCA)

Rate Type	Initial	Maintenance
Spec	CAD1,350	CAD1,000
Hedge/Member	CAD1,000	CAD1,000

Cross Rate British Pound/Japanese Yen Spot (GBPJP)

Rate Type	Initial	Maintenance
Spec	¥432,000	¥320,000
Hedge/Member	¥320,000	¥320,000

Cross Rate Euro FX/British Pound Spot (EURGB)

Rate Type	Initial	Maintenance
Spec	£743	£550
Hedge/Member	£550	£550

Cross Rate Euro FX/Japanese Yen Spot (EURJP)

Rate Type	Initial	Maintenance
Spec	¥216,000	¥160,000
Hedge/Member	¥160,000	¥160,000

Cross Rate Euro FX/Swiss Franc Spot (EURCH)

Rate Type	Initial	Maintenance
Spec	CHF1,013	CHF750
Hedge/Member	CHF750	CHF750

Euro FX Spot (EURUS)

Rate Type	Initial	Maintenance
Spec	\$2,295	\$1,700
Hedge/Member	\$1,700	\$1,700

Japanese Yen Spot (USDJP)

Rate Type	Initial	Maintenance
Spec	¥260,550	¥193,000
Hedge/Member	¥193,000	¥193,000

Swiss Franc Spot (USDCH)

Rate Type	Initial	Maintenance
Spec	CHF1,856	CHF1,375
Hedge/Member	CHF1,375	CHF1,375

FXMS Currency Spot Intra-Commodity Spread Rates

Australian Dollar Spot (AUDUS) - All Months

Rate Type	Initial	Maintenance
Spec	\$34	\$25
Hedge/Member	\$25	\$25

British Pound Spot (GBPUS) - All Months

Rate Type	Initial	Maintenance
Spec	\$34	\$25
Hedge/Member	\$25	\$25

Canadian Dollar Spot (USDCA) - All Months

Rate Type	Initial	Maintenance
Spec	CAD41	CAD30
Hedge/Member	CAD30	CAD30

Cross Rate British Pound/Japanese Yen Spot (GBPJP) - All Months

Rate Type	Initial	Maintenance
Spec	¥13,500	¥10,000
Hedge/Member	¥10,000	¥10,000

Cross Rate Euro FX/Japanese Yen Spot (EURJP) - All Months

Rate Type	Initial	Maintenance
Spec	¥5,063	¥3,750
Hedge/Member	¥3,750	¥3,750

Euro FX Spot (EURUS) - All Months

Rate Type	Initial	Maintenance
Spec	\$34	\$25
Hedge/Member	\$25	\$25

Japanese Yen Spot (USDJP) - All Months

Rate Type	Initial	Maintenance
Spec	¥4,050	¥3,000
Hedge/Member	¥3,000	¥3,000

Swiss Franc Spot (USDCH) - All Months

Rate Type	Initial	Maintenance
Spec	CHF41	CHF30
Hedge/Member	CHF30	CHF30

FXMS Currency Spot Inter-Commodity Spread Rates

Australian Dollar Spot (AUDUS) vs. Australian Dollar (AD) (1:1)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	98.00%	98.00%

Australian Dollar Spot (AUDUS) vs. British Pound (BP) (3:2)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	65.00%	65.00%

Australian Dollar Spot (AUDUS) vs. British Pound Spot (GBPUS) (3:2)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	65.00%	65.00%

Australian Dollar Spot (AUDUS) vs. Canadian Dollar (CD) (1:1)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	50.00%	50.00%

Australian Dollar Spot (AUDUS) vs.
Canadian Dollar Spot (USDCA) (+1:+1)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	50.00%	50.00%

Australian Dollar Spot (AUDUS) vs.
Cross Rate Australian Dollar/Canadian Dollar (AC) (2:1)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	60.00%	60.00%

Australian Dollar Spot (AUDUS) vs.
Cross Rate Australian Dollar/New Zealand Dollar (AN) (2:1)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	45.00%	45.00%

Australian Dollar Spot (AUDUS) vs.
Cross Rate Euro FX/Australian Dollar (CA) (2:1)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	60.00%	60.00%

Australian Dollar Spot (AUDUS) vs. Euro FX (EC) (2:2)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	60.00%	60.00%

Australian Dollar Spot (AUDUS) vs. Euro FX Spot (EURUS) (2:1)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	60.00%	60.00%

Australian Dollar Spot (AUDUS) vs. Japanese Yen (JY) (3:4)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	55.00%	55.00%

Australian Dollar Spot (AUDUS) vs. Japanese Yen Spot (USDJP) (+3:+2)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	55.00%	55.00%

Australian Dollar Spot (AUDUS) vs. New Zealand Dollar (NE) (1:1)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	60.00%	60.00%

Australian Dollar Spot (AUDUS) vs. Swiss Franc (SF) (3:2)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	55.00%	55.00%

Australian Dollar Spot (AUDUS) vs. Swiss Franc Spot (USDCH) (+3:+2)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	55.00%	55.00%

British Pound Spot (GBPUS) vs. Australian Dollar (AD) (2:3)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	65.00%	65.00%

British Pound Spot (GBPUS) vs. British Pound (BP) (1:1)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	98.00%	98.00%

British Pound Spot (GBPUS) vs. Canadian Dollar (CD) (3:4)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	45.00%	45.00%

British Pound Spot (GBPUS) vs. Canadian Dollar Spot (USDCA) (+3:+4)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	45.00%	45.00%

British Pound Spot (GBPUS) vs. CME\$Index (DR) (1:1)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	75.00%	75.00%

British Pound Spot (GBPUS) vs.
Cross Rate British Pound/Japanese Yen (BY) (2:1)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	55.00%	55.00%

British Pound Spot (GBPUS) vs.
Cross Rate British Pound/Swiss Franc (BF) (2:1)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	35.00%	35.00%

British Pound Spot (GBPUS) vs.
Cross Rate EuroFX/British Pound (RP) (3:2)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	40.00%	40.00%

British Pound Spot (GBPUS) vs. Euro FX (EC) (3:4)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	75.00%	75.00%

British Pound Spot (GBPUS) vs. Euro FX (EC) vs.
Cross Rate EuroFX/British Pound (RP) (+7:-5:+5)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	95.00%	95.00%

British Pound Spot (GBPUS) vs. Japanese Yen (JY) (1:2)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	55.00%	55.00%

British Pound Spot (GBPUS) vs. Japanese Yen Spot (USDJP) (+1:+1)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	55.00%	55.00%

British Pound Spot (GBPUS) vs. New Zealand Dollar (NE) (1:2)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	60.00%	60.00%

British Pound Spot (GBPUS) vs. Swiss Franc (SF) (1:1)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	65.00%	65.00%

British Pound Spot (GBPUS) vs. Swiss Franc Spot (USDCH) (+1:+1)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	65.00%	65.00%

Canadian Dollar Spot (USDCA) vs. Australian Dollar (AD) (+1:+1)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	50.00%	50.00%

Canadian Dollar Spot (USDCA) vs. British Pound (BP) (+4:+3)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	45.00%	45.00%

Canadian Dollar Spot (USDCA) vs. Canadian Dollar (CD) (1:1)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	98.00%	98.00%

Canadian Dollar Spot (USDCA) vs.
Cross Rate Australian Dollar/Canadian Dollar (AC) (2:1)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	55.00%	55.00%

Canadian Dollar Spot (USDCA) vs.
Cross Rate Canadian Dollar/Japanese Yen (CY) (2:1)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	55.00%	55.00%

Canadian Dollar Spot (USDCA) vs.
Cross Rate Euro FX/Canadian Dollar (CC) (2:1)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	65.00%	65.00%

Canadian Dollar Spot (USDCA) vs. Euro FX (EC) (2:2)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	50.00%	50.00%

Canadian Dollar Spot (USDCA) vs. Japanese Yen (JY) (3:4)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	55.00%	55.00%

Canadian Dollar Spot (USDCA) vs. Japanese Yen Spot (USDJP) (3:2)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	55.00%	55.00%

Canadian Dollar Spot (USDCA) vs. New Zealand Dollar (NE) (1:1)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	40.00%	40.00%

Canadian Dollar Spot (USDCA) vs. Swiss Franc (SF) (4:3)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	50.00%	50.00%

Canadian Dollar Spot (USDCA) vs. Swiss Franc Spot (USDCH) (4:3)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	50.00%	50.00%

Cross Rate British Pound/Japanese Yen Spot (GBPJP) vs.
British Pound (BP) (1:2)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	55.00%	55.00%

Cross Rate British Pound/Japanese Yen Spot (GBPJP) vs.
British Pound Spot (GBPUS) (1:2)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	55.00%	55.00%

Cross Rate British Pound/Japanese Yen Spot (GBPJP) vs.
Cross Rate British Pound/Japanese Yen (BY) (1:1)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	98.00%	98.00%

Cross Rate British Pound/Japanese Yen Spot (GBPJP) vs.
Japanese Yen (JY) (1:4)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	65.00%	65.00%

Cross Rate British Pound/Japanese Yen Spot (GBPJP) vs.
Japanese Yen Spot (USDJP) (1:2)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	65.00%	65.00%

Cross Rate Euro FX/British Pound Spot (EURGB) vs.
British Pound (BP) (+2:+3)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	40.00%	40.00%

Cross Rate Euro FX/British Pound Spot (EURGB) vs.
British Pound (BP) vs. Euro FX (EC) (+5:+7:-5)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	95.00%	95.00%

Cross Rate Euro FX/British Pound Spot (EURGB) vs.
British Pound (BP) vs. Euro FX Spot (EURUS) (+5:+7:-5)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	95.00%	95.00%

Cross Rate Euro FX/British Pound Spot (EURGB) vs.
British Pound Spot (GBPUS) (+2:+3)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	40.00%	40.00%

Cross Rate Euro FX/British Pound Spot (EURGB) vs.
Cross Rate EuroFX/British Pound (RP) (1:1)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	98.00%	98.00%

Cross Rate Euro FX/British Pound Spot (EURGB) vs. Euro FX (EC) (1:2)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	50.00%	50.00%

Cross Rate Euro FX/British Pound Spot (EURGB) vs.
Euro FX (EC) vs. British Pound Spot (GBPUS) (+5:-10:+7)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	95.00%	95.00%

Cross Rate Euro FX/British Pound Spot (EURGB) vs.
Euro FX Spot (EURUS) (1:1)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	50.00%	50.00%

Cross Rate Euro FX/British Pound Spot (EURGB) vs.
Euro FX Spot (EURUS) vs. British Pound Spot (GBPUS) (+5:-5:+7)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	95.00%	95.00%

Cross Rate Euro FX/Japanese Yen Spot (EURJP) vs.
Cross Rate Euro FX/Japanese Yen (RY) (1:1)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	98.00%	98.00%

Cross Rate Euro FX/Japanese Yen Spot (EURJP) vs. Euro FX (EC) (1:2)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	60.00%	60.00%

Cross Rate Euro FX/Japanese Yen Spot (EURJP) vs.
Euro FX (EC) vs. Japanese Yen (JY) (+3:-6:+8)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	95.00%	95.00%

Cross Rate Euro FX/Japanese Yen Spot (EURJP) vs.
Euro FX (EC) vs. Japanese Yen Spot (USDJP) (+3:-6:-4)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	95.00%	95.00%

Cross Rate Euro FX/Japanese Yen Spot (EURJP) vs.
Euro FX Spot (EURUS) (1:1)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	60.00%	60.00%

Cross Rate Euro FX/Japanese Yen Spot (EURJP) vs.
Euro FX Spot (EURUS) vs. Japanese Yen (JY) (+3:-3:+8)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	95.00%	95.00%

Cross Rate Euro FX/Japanese Yen Spot (EURJP) vs.
Euro FX Spot (EURUS) vs. Japanese Yen Spot (USDJP) (+3:-3:-4)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	95.00%	95.00%

Cross Rate Euro FX/Japanese Yen Spot (EURJP) vs.
Japanese Yen (JY) (+3:+8)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	60.00%	60.00%

Cross Rate Euro FX/Japanese Yen Spot (EURJP) vs.
Japanese Yen Spot (USDJP) (3:4)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	60.00%	60.00%

Cross Rate Euro FX/Swiss Franc Spot (EURCH) vs.
Cross Rate Euro FX/Swiss Franc (RF) (1:1)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	98.00%	98.00%

Cross Rate Euro FX/Swiss Franc Spot (EURCH) vs.
Euro FX (EC) vs. Swiss Franc (SF) (+2:-4:+3)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	95.00%	95.00%

Cross Rate Euro FX/Swiss Franc Spot (EURCH) vs.
Euro FX (EC) vs. Swiss Franc Spot (USDCH) (+2:-2:-3)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	95.00%	95.00%

Cross Rate Euro FX/Swiss Franc Spot (EURCH) vs.
Euro FX Spot (EURUS) vs. Swiss Franc (SF) (+2:-2:+3)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	95.00%	95.00%

Cross Rate Euro FX/Swiss Franc Spot (EURCH) vs.
Euro FX Spot (EURUS) vs. Swiss Franc Spot (USDCH) (+2:-2:-3)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	95.00%	95.00%

Cross Rate Euro FX/Swiss Franc Spot (EURCH) vs. Swiss Franc (SF) (2:3)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	40.00%	40.00%

Cross Rate Euro FX/Swiss Franc Spot (EURCH) vs.
Swiss Franc Spot (USDCH) (2:3)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	40.00%	40.00%

Euro FX Spot (EURUS) vs. Australian Dollar (AD) (1:2)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	60.00%	60.00%

Euro FX Spot (EURUS) vs. British Pound (BP) (2:3)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	75.00%	75.00%

Euro FX Spot (EURUS) vs. British Pound (BP) vs.
Cross Rate EuroFX/British Pound (RP) (-5:+7:+5)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	95.00%	95.00%

Euro FX Spot (EURUS) vs. British Pound Spot (GBPUS) (2:3)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	75.00%	75.00%

Euro FX Spot (EURUS) vs. British Pound Spot (GBPUS) vs.
Cross Rate EuroFX/British Pound (RP) (-5:+7:+5)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	95.00%	95.00%

Euro FX Spot (EURUS) vs. Canadian Dollar (CD) (1:2)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	50.00%	50.00%

Euro FX Spot (EURUS) vs. Canadian Dollar Spot (USDCA) (+1:+2)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	50.00%	50.00%

Euro FX Spot (EURUS) vs. CME\$Index (DR) (+1:+1)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	80.00%	80.00%

Euro FX Spot (EURUS) vs. Cross Rate Chinese Renminbi/Euro (RME) (1:1)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	55.00%	55.00%

Euro FX Spot (EURUS) vs. Cross Rate Euro FX/Australian Dollar (CA) (1:1)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	50.00%	50.00%

Euro FX Spot (EURUS) vs. Cross Rate Euro FX/Canadian Dollar (CC) (1:1)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	60.00%	60.00%

Euro FX Spot (EURUS) vs. Cross Rate Euro FX/Japanese Yen (RY) (1:1)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	60.00%	60.00%

Euro FX Spot (EURUS) vs. Cross Rate Euro FX/Japanese Yen (RY) vs.
Japanese Yen Spot (USDJP) (-3:+3:-4)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	95.00%	95.00%

Euro FX Spot (EURUS) vs. Cross Rate Euro FX/Norwegian Krone (CN) (1:1)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	45.00%	45.00%

Euro FX Spot (EURUS) vs. Cross Rate Euro FX/Swiss Franc (RF) vs.
Swiss Franc (SF) (-2:+2:+3)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	95.00%	95.00%

Euro FX Spot (EURUS) vs. Cross Rate Euro FX/Swiss Franc (RF) vs.
Swiss Franc Spot (USDCH) (-2:+2:-3)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	95.00%	95.00%

Euro FX Spot (EURUS) vs. Cross Rate EuroFX/British Pound (RP) (1:1)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	50.00%	50.00%

Euro FX Spot (EURUS) vs. Czech Koruna (CZ) (1:1)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	61.00%	61.00%

Euro FX Spot (EURUS) vs. Euro FX (EC) (1:1)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	98.00%	98.00%

Euro FX Spot (EURUS) vs. Hungarian Forint (FR) (1:1)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	64.00%	64.00%

Euro FX Spot (EURUS) vs. Japanese Yen (JY) (3:4)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	70.00%	70.00%

Euro FX Spot (EURUS) vs. Japanese Yen (JY) vs.
Cross Rate Euro FX/Japanese Yen (RY) (-3:+4:+3)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	95.00%	95.00%

Euro FX Spot (EURUS) vs. Japanese Yen Spot (USDJP) (+3:+4)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	70.00%	70.00%

Euro FX Spot (EURUS) vs. New Zealand Dollar (NE) (1:2)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	50.00%	50.00%

Euro FX Spot (EURUS) vs. Polish Zloty (PZ) (1:1)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	53.00%	53.00%

Euro FX Spot (EURUS) vs. Swiss Franc (SF) (2:3)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	85.00%	85.00%

Euro FX Spot (EURUS) vs. Swiss Franc Spot (USDCH) (+2:+3)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	85.00%	85.00%

Japanese Yen Spot (USDJP) vs. Australian Dollar (AD) (+2:+3)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	55.00%	55.00%

Japanese Yen Spot (USDJP) vs. British Pound (BP) (+1:+1)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	55.00%	55.00%

Japanese Yen Spot (USDJP) vs. Canadian Dollar (CD) (+2:+3)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	55.00%	55.00%

Japanese Yen Spot (USDJP) vs. CME\$Index (DR) (1:1)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	75.00%	75.00%

Japanese Yen Spot (USDJP) vs.
Cross Rate Australian Dollar/Japanese Yen (AJ) (5:4)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	55.00%	55.00%

Japanese Yen Spot (USDJP) vs.
Cross Rate British Pound/Japanese Yen (BY) (2:1)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	65.00%	65.00%

Japanese Yen Spot (USDJP) vs.
Cross Rate Canadian Dollar/Japanese Yen (CY) (1:1)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	55.00%	55.00%

Japanese Yen Spot (USDJP) vs.
Cross Rate Chinese Renminbi/Japanese Yen (RMY) (+1:+1)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	50.00%	50.00%

Japanese Yen Spot (USDJP) vs.
Cross Rate Euro FX/Japanese Yen (RY) (4:3)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	60.00%	60.00%

Japanese Yen Spot (USDJP) vs.
Cross Rate Swiss Franc/Japanese Yen (SJ) (1:1)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	55.00%	55.00%

Japanese Yen Spot (USDJP) vs. Euro FX (EC) (+4:+6)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	70.00%	70.00%

Japanese Yen Spot (USDJP) vs. Euro FX (EC) vs.
Cross Rate Euro FX/Japanese Yen (RY) (-4:-6:+3)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	95.00%	95.00%

Japanese Yen Spot (USDJP) vs. Japanese Yen (JY) (1:1)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	98.00%	98.00%

Japanese Yen Spot (USDJP) vs. New Zealand Dollar (NE) (+1:+2)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	40.00%	40.00%

Japanese Yen Spot (USDJP) vs. Swiss Franc (SF) (+1:+1)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	70.00%	70.00%

Swiss Franc Spot (USDCH) vs. Australian Dollar (AD) (+2:+3)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	55.00%	55.00%

Swiss Franc Spot (USDCH) vs. British Pound (BP) (+1:+1)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	65.00%	65.00%

Swiss Franc Spot (USDCH) vs. Canadian Dollar (CD) (+3:+4)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	50.00%	50.00%

Swiss Franc Spot (USDCH) vs. CME\$Index (DR) (1:1)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	80.00%	80.00%

Swiss Franc Spot (USDCH) vs.
Cross Rate British Pound/Swiss Franc (BF) (2:1)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	55.00%	55.00%

Swiss Franc Spot (USDCH) vs.
Cross Rate Swiss Franc/Japanese Yen (SJ) (+2:+1)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	55.00%	55.00%

Swiss Franc Spot (USDCH) vs. Euro FX (EC) (+3:+4)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	85.00%	85.00%

Swiss Franc Spot (USDCH) vs. Euro FX (EC) vs.
Cross Rate Euro FX/Swiss Franc (RF) (-3:-4:+2)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	95.00%	95.00%

Swiss Franc Spot (USDCH) vs. Japanese Yen (JY) (+1:+2)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	70.00%	70.00%

Swiss Franc Spot (USDCH) vs. Japanese Yen Spot (USDJP) (1:1)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	70.00%	70.00%

Swiss Franc Spot (USDCH) vs. Swiss Franc (SF) (1:1)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	98.00%	98.00%

Swiss Franc Spot (USDCH) vs.
Cross Rate Euro FX/Swiss Franc (RF) (2:3)

Rate Type	Change	Initial	Maintenance
Spread Credit Rate	N/A	40.00%	40.00%

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