

Advisory Notice

Clearing House

07-258

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements

DATE: October 24, 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 **Thursday, October 25, 2007**.

SPAN[®] MINIMUM PERFORMANCE BOND REQUIREMENTS

CME Currency Futures Outright Rates

British Pound (BP)

| Rate Type | Change | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------|----------|-----------------|---------------------|-------------|-----------------|
| Spec | Increase | \$1,620 | \$1,200 | \$1,823 | \$1,350 |
| Hedge/Member | Increase | \$1,200 | \$1,200 | \$1,350 | \$1,350 |

Canadian Dollar (CD)

| Rate Type | Change | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------|----------|-----------------|---------------------|-------------|-----------------|
| Spec | Increase | \$1,755 | \$1,300 | \$2,093 | \$1,550 |
| Hedge/Member | Increase | \$1,300 | \$1,300 | \$1,550 | \$1,550 |

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