

## Advisory Notice

Clearing House

08-208

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirement Changes.

DATE: Wednesday, September 03, 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 at the close of business on **Thursday, September 4, 2008.**

### CME Currency Futures Outright Rates

#### Australian Dollar (AD)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$2,025	\$1,500	\$2,700	\$2,000
Hedge/Member	Increase	\$1,500	\$1,500	\$2,000	\$2,000

#### British Pound (BP)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$2,025	\$1,500	\$2,295	\$1,700
Hedge/Member	Increase	\$1,500	\$1,500	\$1,700	\$1,700

### FXMS Currency Spot Outright Rates

#### Australian Dollar Spot (AUDUS)

<b>Rate Type</b>	<b>Change</b>	<b>Current Initial</b>	<b>Current Maintenance</b>	<b>New Initial</b>	<b>New Maintenance</b>
Spec	Increase	\$2,025	\$1,500	\$2,700	\$2,000
Hedge/Member	Increase	\$1,500	\$1,500	\$2,000	\$2,000

#### British Pound Spot (GBPUS)

<b>Rate Type</b>	<b>Change</b>	<b>Current Initial</b>	<b>Current Maintenance</b>	<b>New Initial</b>	<b>New Maintenance</b>
Spec	Increase	\$2,025	\$1,500	\$2,295	\$1,700
Hedge/Member	Increase	\$1,500	\$1,500	\$1,700	\$1,700