

Advisory Notice

Clearing House

08-371

TO: Clearing Member Firms
Back Office Managers

FROM: CME Clearing

SUBJECT: **Performance Bond Requirement Changes – Effective Wednesday, November 26th, 2008**

DATE: November 25, 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 **November 26th, 2008**

CME Currency Futures Outright Rates

Australian Dollar (AD)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	\$6,345	\$4,700	\$5,400	\$4,000
Hedge/Member	Decrease	\$4,700	\$4,700	\$4,000	\$4,000

Cross Rate Chinese Renminbi/Euro (RME)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	EUR3,240	EUR2,400	EUR3,780	EUR2,800
Hedge/Member	Increase	EUR2,400	EUR2,400	EUR2,800	EUR2,800

Cross Rate Euro FX/Japanese Yen (RY)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	¥1,080,000	¥800,000	¥945,000	¥700,000
Hedge/Member	Decrease	¥800,000	¥800,000	¥700,000	¥700,000

Cross Rate EuroFX/British Pound (RP)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	£3,105	£2,300	£3,645	£2,700
Hedge/Member	Increase	£2,300	£2,300	£2,700	£2,700

New Zealand Dollar (NE)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	\$3,645	\$2,700	\$3,375	\$2,500
Hedge/Member	Decrease	\$2,700	\$2,700	\$2,500	\$2,500

Swiss Franc (SF)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Decrease	\$3,915	\$2,900	\$3,105	\$2,300
Hedge/Member	Decrease	\$2,900	\$2,900	\$2,300	\$2,300