



A CME/Chicago Board of Trade/NYMEX Company

Advisory Notice

Clearing House

08-259

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirement Changes

DATE: Wednesday, October 1st, 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. These rates are effective after the close of business on **Thursday, October 2nd, 2008.**

CME Currency Futures Outright Rates

Australian Dollar (AD)

| Rate Type | Change | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------|----------|-----------------|---------------------|-------------|-----------------|
| Spec | Increase | \$2,970 | \$2,200 | \$3,645 | \$2,700 |
| Hedge/Member | Increase | \$2,200 | \$2,200 | \$2,700 | \$2,700 |

Brazilian Real (BR)

| Rate Type | Change | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------|----------|-----------------|---------------------|-------------|-----------------|
| Spec | Increase | \$4,200 | \$3,000 | \$4,480 | \$3,200 |
| Hedge/Member | Increase | \$3,000 | \$3,000 | \$3,200 | \$3,200 |

CME Korean Won/US Dollar (KRW)

| Rate Type | Change | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------|----------|-----------------|---------------------|-------------|-----------------|
| Spec | Increase | \$5,130 | \$3,800 | \$10,260 | \$7,600 |
| Hedge/Member | Increase | \$3,800 | \$3,800 | \$7,600 | \$7,600 |

Cross Rate Australian Dollar/Canadian Dollar (AC)

| Rate Type | Change | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------|----------|-----------------|---------------------|-------------|-----------------|
| Spec | Increase | CAD3,240 | CAD2,400 | CAD5,805 | CAD4,300 |
| Hedge/Member | Increase | CAD2,400 | CAD2,400 | CAD4,300 | CAD4,300 |

Cross Rate Australian Dollar/Japanese Yen (AJ)

| Rate Type | Change | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------|----------|-----------------|---------------------|-------------|-----------------|
| Spec | Increase | ¥945,000 | ¥700,000 | ¥1,147,500 | ¥850,000 |
| Hedge/Member | Increase | ¥700,000 | ¥700,000 | ¥850,000 | ¥850,000 |

Cross Rate Chinese Renminbi/Euro (RME)

| Rate Type | Change | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------|----------|-----------------|---------------------|-------------|-----------------|
| Spec | Increase | EUR2,700 | EUR2,000 | EUR3,240 | EUR2,400 |
| Hedge/Member | Increase | EUR2,000 | EUR2,000 | EUR2,400 | EUR2,400 |

Cross Rate Chinese Renminbi/Japanese Yen (RMJ)

| Rate Type | Change | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------|----------|-----------------|---------------------|-------------|-----------------|
| Spec | Increase | ¥378,000 | ¥280,000 | ¥486,000 | ¥360,000 |
| Hedge/Member | Increase | ¥280,000 | ¥280,000 | ¥360,000 | ¥360,000 |

Cross Rate Euro FX/Australian Dollar (CA)

| Rate Type | Change | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------|----------|-----------------|---------------------|-------------|-----------------|
| Spec | Increase | AUD6,210 | AUD4,600 | AUD7,020 | AUD5,200 |
| Hedge/Member | Increase | AUD4,600 | AUD4,600 | AUD5,200 | AUD5,200 |

Cross Rate Euro FX/Swedish Krona (KE)

| Rate Type | Change | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------|----------|-----------------|---------------------|-------------|-----------------|
| Spec | Increase | SEK11,475 | SEK8,500 | SEK14,175 | SEK10,500 |
| Hedge/Member | Increase | SEK8,500 | SEK8,500 | SEK10,500 | SEK10,500 |

Euro FX (EC)

| Rate Type | Change | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------|----------|-----------------|---------------------|-------------|-----------------|
| Spec | Increase | \$4,590 | \$3,400 | \$5,805 | \$4,300 |
| Hedge/Member | Increase | \$3,400 | \$3,400 | \$4,300 | \$4,300 |

E-Mini Euro FX (E7)

| Rate Type | Change | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------|----------|-----------------|---------------------|-------------|-----------------|
| Spec | Increase | \$2,295 | \$1,700 | \$2,903 | \$2,150 |
| Hedge/Member | Increase | \$1,700 | \$1,700 | \$2,150 | \$2,150 |

Polish Zloty (PZ)

| Rate Type | Change | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------|----------|-----------------|---------------------|-------------|-----------------|
| Spec | Increase | \$6,210 | \$4,600 | \$7,020 | \$5,200 |
| Hedge/Member | Increase | \$4,600 | \$4,600 | \$5,200 | \$5,200 |

Russian Ruble (RU)

| Rate Type | Change | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------|----------|-----------------|---------------------|-------------|-----------------|
| Spec | Increase | \$3,000 | \$2,000 | \$4,950 | \$3,300 |
| Hedge/Member | Increase | \$2,000 | \$2,000 | \$3,300 | \$3,300 |

South African Rand (RA)

| Rate Type | Change | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------|----------|-----------------|---------------------|-------------|-----------------|
| Spec | Increase | \$3,105 | \$2,300 | \$3,240 | \$2,400 |
| Hedge/Member | Increase | \$2,300 | \$2,300 | \$2,400 | \$2,400 |

Swedish Krona (SE)

| Rate Type | Change | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------|----------|-----------------|---------------------|-------------|-----------------|
| Spec | Increase | \$7,695 | \$5,700 | \$9,045 | \$6,700 |
| Hedge/Member | Increase | \$5,700 | \$5,700 | \$6,700 | \$6,700 |

Swiss Franc (SF)

| Rate Type | Change | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------|----------|-----------------|---------------------|-------------|-----------------|
| Spec | Increase | \$3,375 | \$2,500 | \$3,915 | \$2,900 |
| Hedge/Member | Increase | \$2,500 | \$2,500 | \$2,900 | \$2,900 |

FXMS Currency Spot Outright Rates

Australian Dollar Spot (AUDUS)

| Rate Type | Change | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------|----------|-----------------|---------------------|-------------|-----------------|
| Spec | Increase | \$2,970 | \$2,200 | \$3,645 | \$2,700 |
| Hedge/Member | Increase | \$2,200 | \$2,200 | \$2,700 | \$2,700 |

Euro FX Spot (EURUS)

| Rate Type | Change | Current Initial | Current Maintenance | New Initial | New Maintenance |
|--------------|----------|-----------------|---------------------|-------------|-----------------|
| Spec | Increase | \$4,590 | \$3,400 | \$5,805 | \$4,300 |
| Hedge/Member | Increase | \$3,400 | \$3,400 | \$4,300 | \$4,300 |

Swiss Franc Spot (USDCH)

| Rate Type | Change | Current Initial | Current Maintenance | New Initial | New Maintenance |
|------------------|---------------|----------------------------|--------------------------------|------------------------|----------------------------|
| Spec | Increase | CHF3,659 | CHF2,710 | CHF4,408 | CHF3,265 |
| Hedge/Member | Increase | CHF2,710 | CHF2,710 | CHF3,265 | CHF3,265 |