

## Advisory Notice

Clearing House

09-22

TO: Clearing Member Firms  
Back Office Managers

FROM: CME Clearing

SUBJECT: **Performance Bond Requirement Changes – Effective Monday, January 26<sup>th</sup>, 2009**

DATE: Monday, January 20<sup>th</sup>, 2009

***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 with the launch of these products on January 26<sup>th</sup>, 2009.

### CME FX Futures Outright Rates

Turkish Lira Futures (USD) (TRY)

Rate Type	Change	New Initial	New Maintenance
Customer Rate	NA	YTL 58,388	YTL 43,250
Clearing/Member Rate	NA	YTL 43,250	YTL 43,250

Turkish Lira Futures (EUR) (TRE)

Rate Type	Change	New Initial	New Maintenance
Customer Rate	NA	YTL 47,048	YTL 34,850
Clearing/Member Rate	NA	YTL 34,850	YTL 34,850

### CME FX Futures Intra-Commodity Spread Rates

Turkish Lira Futures (USD) (TRY) - All Months

Rate Type	Change	New Initial	New Maintenance
Customer Rate	NA	YTL 3,611	YTL 2,675
Clearing/Member Rate	NA	YTL 2,675	YTL 2,675

Turkish Lira Futures (EUR) (TRE) - All Months

<b>Rate Type</b>	<b>Change</b>	<b>New Initial</b>	<b>New Maintenance</b>
Customer Rate	NA	YTL 2,903	YTL 2,150
Clearing/Member Rate	NA	YTL 2,150	YTL 2,150