



Advisory Notice

Clearing House

09-62

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements:

DATE: Friday, February 20, 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 Notice 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 will be effective after the close of business on

Monday, February 23, 2009.

Current rates as of:

Friday, February 20, 2009.

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
CME CURRENCY FUTURES - Outright Rates								
AUSTRALIAN DOLLAR FUTURES (AD)								
AD	Spec		Decrease	USD	5,400	4,000	4,725	3,500
AD	Hedge/Member		Decrease	USD	4,000	4,000	3,500	3,500
CANADIAN DOLLAR FUTURES (CD)								
CD	Spec		Decrease	USD	4,050	3,000	3,375	2,500
CD	Hedge/Member		Decrease	USD	3,000	3,000	2,500	2,500