

## Изменение маржинальных залогов на валюты

Обращаем Ваше внимание, что с 14 ноября 2007 года биржа CME изменила маржинальные залогов на большинство валютных, а также на некоторые другие контракты. В качестве причины своих действий биржа CME приводит повысившуюся волатильность рынка валютных фьючерсов и стремление к адекватному обеспечению залоговых гарантий.

### CME Currency Futures Outright Rates

#### Australian Dollar (AD)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$2,160	\$1,600	\$2,430	\$1,800
Hedge/Member	Increase	\$1,600	\$1,600	\$1,800	\$1,800

#### British Pound (BP)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$1,823	\$1,350	\$2,025	\$1,500
Hedge/Member	Increase	\$1,350	\$1,350	\$1,500	\$1,500

#### Canadian Dollar (CD)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$2,093	\$1,550	\$2,700	\$2,000
Hedge/Member	Increase	\$1,550	\$1,550	\$2,000	\$2,000

#### Cross Rate Australian Dollar/New Zealand Dollar (AN)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	NZD3,645	NZD2,700	NZD3,915	NZD2,900
Hedge/Member	Increase	NZD2,700	NZD2,700	NZD2,900	NZD2,900

#### Cross Rate British Pound/Japanese Yen (BY)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	¥688,500	¥510,000	¥877,500	¥650,000
Hedge/Member	Increase	¥510,000	¥510,000	\$650,000	\$650,000

#### Cross Rate Canadian Dollar/Japanese Yen (CY)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	¥675,000	¥500,000	¥742,500	¥550,000
Hedge/Member	Increase	¥500,000	¥500,000	¥550,000	¥550,000

#### Cross Rate Euro FX/Canadian Dollar (CC)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	CAD3,105	CAD2,300	CAD4,050	CAD3,000
Hedge/Member	Increase	CAD2,300	CAD2,300	CAD3,000	CAD3,000

Cross Rate Euro FX/Norwegian Krone (CN)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	NKr12,150	NKr9,000	NKr15,525	NKr11,500
Hedge/Member	Increase	NKr9,000	NKr9,000	NKr11,500	NKr11,500

South African Rand (RA)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$2,363	\$1,750	\$2,700	\$2,000
Hedge/Member	Increase	\$1,750	\$1,750	\$2,000	\$2,000

**CME Currency Futures Intra-Commodity Spread Rates**

Cross Rate Australian Dollar/Japanese Yen (AJ) - All Months

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	¥10,800	¥8,000	¥16,200	¥12,000
Hedge/Member	Increase	¥8,000	¥8,000	¥12,000	¥12,000

**FXMS Currency Spot Outright Rates**

Australian Dollar Spot (AUDUS)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$2,160	\$1,600	\$2,430	\$1,800
Hedge/Member	Increase	\$1,600	\$1,600	\$1,800	\$1,800

British Pound Spot (GBPUS)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$1,823	\$1,350	\$2,025	\$1,500
Hedge/Member	Increase	\$1,350	\$1,350	\$1,500	\$1,500

Canadian Dollar Spot (USDCA)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$2,093	\$1,550	\$2,700	\$2,000
Hedge/Member	Increase	\$1,550	\$1,550	\$2,000	\$2,000

Cross Rate British Pound/Japanese Yen Spot (GBPJP)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	¥688,500	¥510,000	¥877,500	¥650,000
Hedge/Member	Increase	¥510,000	¥510,000	\$650,000	\$650,000

### CME Index Futures Outright Rates

#### E-Mini S&P Small Cap 600 (SMC)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$1,750	\$1,400	\$2,250	\$1,800
Hedge/Member	Increase	\$1,400	\$1,400	\$1,800	\$1,800

#### S&P Small Cap 600 (SMP)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$8,750	\$7,000	\$11,250	\$9,000
Hedge/Member	Increase	\$7,000	\$7,000	\$9,000	\$9,000

### CME Index Futures Inter-Commodity Spread Rates

#### E-Mini Nasdaq Biotechnology Index Futures (BQ) vs. E-Mini Nasdaq 100 (NQ) (1:1)

Rate Type	Change	Current	New
Spread Credit Rate	Decrease	85.00%	80.00%

#### E-Mini Nasdaq Biotechnology Index Futures (BQ) vs. E-Mini Russell 2000 Index (ER) (2:1)

Rate Type	Change	Current	New
Spread Credit Rate	Decrease	70.00%	65.00%

#### Nasdaq-100 Index (ND) vs. Dow Jones (CBOT) (11) (2:3)

Rate Type	Change	Current	New
Spread Credit Rate	Decrease	85.00%	75.00%

#### Nasdaq-100 Index (ND) vs. Russell 2000 Stock Index (RL) (2:1)

Rate Type	Change	Current	New
Spread Credit Rate	Decrease	80.00%	70.00%

#### Nasdaq-100 Index (ND) vs. S&P 500/BARRA Growth Index (SG) (1:1)

Rate Type	Change	Current	New
Spread Credit Rate	Decrease	80.00%	75.00%

#### Nasdaq-100 Index (ND) vs. S&P 500/BARRA Value Index (SU) (1:1)

Rate Type	Change	Current	New
Spread Credit Rate	Decrease	85.00%	75.00%

#### Nasdaq-100 Index (ND) vs. S&P Small Cap 600 (SMP) (2:3)

Rate Type	Change	Current	New
Spread Credit Rate	Decrease	70.00%	60.00%

#### NIKKEI 225 Stock Index (NK) vs. S&P Small Cap 600 (SMP) (5:4)

Rate Type	Change	Current	New
Spread Credit Rate	Decrease	75.00%	65.00%

#### S&P Financial SPCTR Index (FS) vs. S&P 500 Stock Index (SP) (5:1)

Rate Type	Change	Current	New
Spread Credit Rate	Decrease	85.00%	80.00%

S&P 500 Stock Index (SP) vs. S&P Technology SPCTR Index (TS) (1:10)

Rate Type	Change	Current	New
Spread Credit Rate	Decrease	86.00%	80.00%

S&P 500/BARRA Value Index (SU) vs. Dow Jones (CBOT) (11) (2:3)

Rate Type	Change	Current	New
Spread Credit Rate	Decrease	90.00%	85.00%

Yen-based Nikkei (N1) vs. S&P Small Cap 600 (SMP) (5:1)

Rate Type	Change	Current	New
Spread Credit Rate	Decrease	85.00%	65.00%

### CBOT Metal Futures Outright Rates

5000 oz. Silver Futures (39)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$3,375	\$2,500	\$4,050	\$3,000
Hedge/Member	Increase	\$2,500	\$2,500	\$3,000	\$3,000

### CME Volatility Scan Range

Product Name	Change	Current	New
Japanese Yen (JY)	Increase	2.0%	2.5%