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Rule Self-Certification

OFC. OF THE SECRETARIAN

August 6, 2007

Office of the Secretary Commodity Futures Trading Commission Three Lafayette Center 1155 21st St., N.W. Washington, D.C. 20581

Re: Certification of Notices to Members Regarding Listing of and Margin Levels for

Futures Contracts on the Japanese Yen, Swiss Franc, Canadian Dollar

and Australian Dollar

Reference File SR-PBOT-2007-13

Ladies and Gentlemen:

Pursuant to Section 5c(c)(1) of the Commodity Exchange Act, as amended ("Act"), and Sections 40.2 and 40.6 of the regulations promulgated by the Commodity Futures Trading Commission under the Act, the Philadelphia Board of Trade, Inc. ("PBOT" or "Exchange") hereby submits two Notices to Members. The Notices to Members will be issued on August 7, 2007, and the new contract listings and related margin levels will become effective August 8, 2007.

No substantive opposing views were expressed to PBOT by its governing board or committee members, members of PBOT or market participants that were not incorporated into the rule.

PBOT hereby certifies that the two Notices to Members comply with the Commodity Exchange Act and regulations thereunder.

Yours truly,

C. Robert Paul

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Executive Vice President and General Counsel

cc: Mr. Allen J. Cooper Ms. Jane Croessmann Mr. Edward J. Dasso



World Currency Futures: Canadian Dollar, Australian Dollar, Japanese Yen and Swiss Franc

On April 26, 2007 the Philadelphia Board of Trade ("PBOT" or "the Exchange") filed SR-PBOT-2007-5 with the Commodity Futures Trading Commission ("CFTC"). See PBOT Circular No. 7-07-R. In that filing the Exchange made certain amendments to the PBOT's existing rules for its then-dormant foreign currency futures contracts and certified pursuant to CFTC Rule 40.2 that, as amended, the products complied with the Commodity Exchange Act and the rules thereunder. The Exchange stated in that filing that futures on the Euro and the British pound would be listed beginning April 27, 2007, and that futures on the Australian dollar, Canadian dollar, Japanese yen, and Swiss franc would be listed on a future date, to be determined by the Exchange and set forth in a Notice to Members.

This Notice to Members is to advise PBOT members that futures contracts on the Australian dollar, Canadian dollar, Japanese yen, and Swiss franc will be listed beginning on August 8, 2007 pursuant to PBOT Rules 1201 - 1213. PBOT Circular 9-7-R specifies the 2007 and 2008 PBOT Days and Hours of Operations for PBOT contracts, including the new currency futures. Margin requirements for these new currency futures are set forth in PBOT Circular 24-07-R.

Please direct any questions concerning this *Notice* to Dennis Boylan, Director-Market Operations, at (215) 496-537



Margin

World Currency Futures: Canadian Dollar, Australian Dollar, Japanese Yen and Swiss Franc.

Executive Summary

Through this Notice to Members and pursuant to the Philadelphia Board of Trade ("PBOT") Rule E11(b), PBOT has established the following SPAN® Minimum Performance Bond Requirements ("margin") that members and member organizations must collect from customers and maintain for firm and market maker trading.

Margin Levels

| Canadian Dollar Currency Future | Initial & Maintenance |
|---------------------------------|-----------------------|
| Speculative | \$115 |
| Hedge | \$115 |
| Calendar Spread Margin | \$4 |

| Australian Dollar Currency Future | Initial & Maintenance |
|-----------------------------------|-----------------------|
| Speculative | \$135 |
| Hedge | \$135 |
| Calendar Spread Margin | \$4 |

| Japanese Yen Currency Future | Initial & Maintenance |
|------------------------------|-----------------------|
| Speculative | \$162 |
| Hedge | \$162 |
| Calendar Spread Margin | \$4 |

| Swiss Franc Currency Future | Initial & Maintenance |
|-----------------------------|-----------------------|
| Speculative | \$108 |
| Hedge | \$108 |
| Calendar Spread Margin | \$4 |

¹ SPAN refers to Standard Portfolio Analysis of Risk Performance bond system.

PBOT Circular No. 24 – 07 - R Notice to Members 16 – 07

These margin requirements are effective August 08, 2007, and remain in effect until further notice from the exchange.

In addition to Rule E11, members and member organizations are urged to consult the Margin Handbook published by the Joint Audit Committee if they have any questions regarding margin generally.

Please direct any questions concerning this *Notice* to Walt Smith, Vice President and General Manager, at (215) 496-5532, Dan Carrigan, Vice President-Business Development at (215) 496-5017 or Dennis Boylan, Director-Market Operations, at (215) 496-5370.