



13-349

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements

DATE: Thursday, August 01, 2013

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

Friday, August 02, 2013.

Current rates as of:

Wednesday, July 31, 2013.

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
EQUITY INDEX - Outright Rates								
E-MINI NIKKEI 225 YEN DENOMINATED (ENY)								
ENY	Spec		Decrease	JPY	115,500	105,000	92,400	84,000
ENY	Hedge/Member		Decrease	JPY	105,000	105,000	84,000	84,000
N1 FUTURES (N1)								
N1	Spec		Decrease	JPY	577,500	525,000	462,000	420,000
N1	Hedge/Member		Decrease	JPY	525,000	525,000	420,000	420,000
NIKKEI 225 FUTURES (NK)								
NK	Spec		Decrease	USD	5,775	5,250	4,620	4,200
NK	Hedge/Member		Decrease	USD	5,250	5,250	4,200	4,200