



13-430

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements

DATE: Friday, September 20, 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, September 20, 2013.

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
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Outright Rates

EQUITY INDEX - Outright Rates

BTIC CME S&P MLP INDEX FUTURE (MLT)

MLT	Spec		New	USD			1,100	1,000
MLT	Hedge/Member		New	USD			1,000	1,000

CME S&P MLP INDEX FUTURE (MLP)

MLP	Spec		New	USD			1,100	1,000
MLP	Hedge/Member		New	USD			1,000	1,000

CME S&P MLP MARKER SYNTHETIC FUTURE (MLI)

MLI	Spec		New	USD			1,100	1,000
MLI	Hedge/Member		New	USD			1,000	1,000

FX - Outright Rates

U.S. DOLLAR S.A. RAND FUTURES (ZAR)

ZAR	Spec		New	ZAR			44,000	40,000
ZAR	Hedge/Member		New	ZAR			40,000	40,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
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Intra Spreads

EQUITY INDEX - Intra Spreads

(BTIC CME S&P MLP INDEX FUTURE)

MLT	Spec		New	USD			110	100
MLT	Hedge/Member		New	USD			100	100

(CME S&P MLP INDEX FUTURE)

MLP	Spec		New	USD			110	100
MLP	Hedge/Member		New	USD			100	100

(CME S&P MLP MARKER SYNTHETIC FUTURE)

MLI	Spec		New	USD			110	100
MLI	Hedge/Member		New	USD			100	100

FX - Intra Spreads

U.S. Dollar/South African Rand Futures - All Months (U.S. DOLLAR S.A. RAND FUTURES)

ZAR	Spec		New	ZAR			4,400	4,000
ZAR	Hedge/Member		New	ZAR			4,000	4,000