



CH-Advisory 15-416

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements

DATE: Friday, December 04, 2015

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, December 07, 2015.

Current rates as of:

Friday, December 04, 2015.

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
FX - Outright Rates								
E-MICRO EUR/USD FUTURES (M6E)								
M6E	Spec		Increase	USD	363	330	391	355
M6E	Hedge/Member		Increase	USD	330	330	355	355
E-MINI EURO FX FUTURE (E7)								
E7	Spec		Increase	USD	1,815	1,650	1,953	1,775
E7	Hedge/Member		Increase	USD	1,650	1,650	1,775	1,775
EURO FUTURE (EC)								
EC	Spec		Increase	USD	3,630	3,300	3,905	3,550
EC	Hedge/Member		Increase	USD	3,300	3,300	3,550	3,550
INTEREST RATES - Outright Rates								
30 YR U.S. TREASURY BOND FUTURES (17)								
17	Spec	Month 1	Increase	USD	3,740	3,400	3,960	3,600
17	Hedge/Member	Month 1	Increase	USD	3,400	3,400	3,600	3,600
17	Spec	Month 2+	Increase	USD	3,740	3,400	3,960	3,600
17	Hedge/Member	Month 2+	Increase	USD	3,400	3,400	3,600	3,600
LONG TERM U.S. TREASURY BOND FUTURE (UBE)								
UBE	Spec		Increase	USD	4,510	4,100	4,785	4,350
UBE	Hedge/Member		Increase	USD	4,100	4,100	4,350	4,350