



13-039

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements

DATE: Thursday, January 24, 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, January 25, 2013.**

Current rates as of:

**Thursday, January 24, 2013.**

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
----	-----------	-------------	--------	-----	-----------------	---------------------	-------------	-----------------

### Outright Rates

#### **CME FX FUTURES - Outright Rates**

##### **E-MICRO INR/USD FUTURE (MIR)**

MIR	Spec		New	USD			660	600
MIR	Hedge/Member		New	USD			600	600

##### **INR/USD FUTURE (SIR)**

SIR	Spec		New	USD			3,300	3,000
SIR	Hedge/Member		New	USD			3,000	3,000

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
----	-----------	-------------	--------	-----	-----------------	---------------------	-------------	-----------------

### Intra Spreads

#### **CME FX FUTURES - Intra Spreads**

##### **E-MICRO INR/USD FUTURE (MIR)**

MIR	Spec		New	USD			66	60
MIR	Hedge/Member		New	USD			60	60

##### **INR/USD FUTURE (SIR)**

SIR	Spec		New	USD			330	300
SIR	Hedge/Member		New	USD			300	300