



13-069

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements

DATE: Thursday, February 07, 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, February 08, 2013.

Current rates as of:

Thursday, February 07, 2013.

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
FX - Outright Rates								
BPJY FUTURE (BY)								
BY	Spec		Increase	JPY	302,500	275,000	363,000	330,000
BY	Hedge/Member		Increase	JPY	275,000	275,000	330,000	330,000
CZECH KORUNA FUTURES (CZ)								
CZ	Spec		Decrease	USD	8,250	7,500	7,150	6,500
CZ	Hedge/Member		Decrease	USD	7,500	7,500	6,500	6,500
CZECH KORUNA/EURO FX FUTURES (K)								
K	Spec		Decrease	EUR	3,300	3,000	2,750	2,500
K	Hedge/Member		Decrease	EUR	3,000	3,000	2,500	2,500
EC/CD CROSS RATE FUTURE (CC)								
CC	Spec		Decrease	CAD	3,025	2,750	2,530	2,300
CC	Hedge/Member		Decrease	CAD	2,750	2,750	2,300	2,300
EC/NKR FUTURES (CN)								
CN	Spec		Decrease	NOK	11,000	10,000	9,350	8,500
CN	Hedge/Member		Decrease	NOK	10,000	10,000	8,500	8,500
EC/SKR CROSS RATE FUTURES (KE)								
KE	Spec		Decrease	SEK	15,400	14,000	13,200	12,000
KE	Hedge/Member		Decrease	SEK	14,000	14,000	12,000	12,000
E-MICRO JPY/USD (MJY)								
MJY	Spec		Increase	USD	248	225	286	260
MJY	Hedge/Member		Increase	USD	225	225	260	260
E-MINI J-YEN FUTURE (J7)								
J7	Spec		Increase	USD	1,238	1,125	1,430	1,300
J7	Hedge/Member		Increase	USD	1,125	1,125	1,300	1,300
EUR/USD 3MO REALIZED VOL. FUT (36E)								
36E	Spec		Decrease	USD	1,650	1,500	1,320	1,200
36E	Hedge/Member		Decrease	USD	1,500	1,500	1,200	1,200
EURO FX/BP FUTURE (RP)								
RP	Spec		Increase	GBP	1,100	1,000	1,595	1,450
RP	Hedge/Member		Increase	GBP	1,000	1,000	1,450	1,450
EURO FX/SF FUTURES (RF)								
RF	Spec		Increase	CHF	1,100	1,000	1,650	1,500
RF	Hedge/Member		Increase	CHF	1,000	1,000	1,500	1,500
EURORENMINBI FUTURE (RME)								

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
RME	Spec		Decrease	EUR	3,520	3,200	2,860	2,600
RME	Hedge/Member		Decrease	EUR	3,200	3,200	2,600	2,600
HEDGEABLE FX\$INDEX FUTURES (FXD)								
FXD	Spec		Decrease	USD	3,025	2,750	2,475	2,250
FXD	Hedge/Member		Decrease	USD	2,750	2,750	2,250	2,250
HUNGARIAN FORINT (USD) FUTURES (FR)								
FR	Spec		Decrease	USD	5,500	5,000	4,950	4,500
FR	Hedge/Member		Decrease	USD	5,000	5,000	4,500	4,500
ISRAELI SHEKEL FUTURES (IS)								
IS	Spec		Decrease	USD	5,500	5,000	4,950	4,500
IS	Hedge/Member		Decrease	USD	5,000	5,000	4,500	4,500
JAPANESE YEN FUTURES (JY)								
JY	Spec		Increase	USD	2,475	2,250	2,860	2,600
JY	Hedge/Member		Increase	USD	2,250	2,250	2,600	2,600
MEXICAN PESO FUTURES (MP)								
MP	Spec		Decrease	USD	2,420	2,200	2,200	2,000
MP	Hedge/Member		Decrease	USD	2,200	2,200	2,000	2,000
POLISH ZLOTY FUTURES (PZ)								
PZ	Spec		Decrease	USD	5,500	5,000	4,950	4,500
PZ	Hedge/Member		Decrease	USD	5,000	5,000	4,500	4,500