



13-086

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements

DATE: Tuesday, February 19, 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

Wednesday, February 20, 2013.

Current rates as of:

Tuesday, February 19, 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								
E-MICRO USD/RMB FUTURES (MNY)								
MNY	Spec		Decrease	USD	660	600	110	100
MNY	Hedge/Member		Decrease	USD	600	600	100	100
USD/RMB FUTURES (CNY)								
CNY	Spec		Decrease	USD	6,600	6,000	1,100	1,000
CNY	Hedge/Member		Decrease	USD	6,000	6,000	1,000	1,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
FX - Intra Spreads								
(E-MICRO USD/RMB FUTURES)								
MNY	Spec		Decrease	USD	330	300	55	50
MNY	Hedge/Member		Decrease	USD	300	300	50	50
(USD/RMB FUTURES)								
CNY	Spec		Decrease	USD	3,300	3,000	550	500
CNY	Hedge/Member		Decrease	USD	3,000	3,000	500	500