



13-260

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements

DATE: Monday, June 03, 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

Tuesday, June 04, 2013.

Current rates as of:

Monday, June 03, 2013.

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
AGRICULTURE - Outright Rates								
LUMBER110 FUTURES (LB)								
LB	Spec		Increase	USD	2,175	1,450	2,400	1,600
LB	Hedge/Member		Increase	USD	1,450	1,450	1,600	1,600
FX - Outright Rates								
AUSTRALIAN DOLLAR FUTURES (AD)								
AD	Spec		Increase	USD	1,650	1,500	2,013	1,830
AD	Hedge/Member		Increase	USD	1,500	1,500	1,830	1,830
E-MICRO AUD/USD FUTURES (M6A)								
M6A	Spec		Increase	USD	165	150	201	183
M6A	Hedge/Member		Increase	USD	150	150	183	183