



13-591

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements

DATE: Friday, December 27, 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

Monday, December 30, 2013.

Current rates as of:

Friday, December 27, 2013.

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
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Outright Rates

AGRICULTURE - Outright Rates

SOYBEAN CRUSH COMBO (31)

31	Spec	Old Crop	Decrease	USD	10,193	7,550	9,079	6,725
31	Hedge/Member	Old Crop	Decrease	USD	7,550	7,550	6,725	6,725
31	Spec	New Crop	Decrease	USD	10,193	7,550	9,079	6,725
31	Hedge/Member	New Crop	Decrease	USD	7,550	7,550	6,725	6,725