



15-284

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements

DATE: Monday, September 14, 2015

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, September 15, 2015.

Current rates as of:

Monday, September 14, 2015.

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
EQUITY INDEX - Outright Rates								
E-MINI NIKKEI 225 YEN DENOMINATED (ENY)								
ENY	Spec		Increase	JPY	128,150	116,500	132,000	120,000
ENY	Hedge/Member		Increase	JPY	116,500	116,500	120,000	120,000
NIKKEI 225 DOLLAR FUTURES (NK)								
NK	Spec		Increase	USD	6,408	5,825	6,600	6,000
NK	Hedge/Member		Increase	USD	5,825	5,825	6,000	6,000
NIKKEI 225 YEN FUT (N1)								
N1	Spec		Increase	JPY	640,750	582,500	660,000	600,000
N1	Hedge/Member		Increase	JPY	582,500	582,500	600,000	600,000