

## Advisory Notice

Clearing House

09-145

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirement Changes.

DATE: Wednesday, April 8, 2009

**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 Notices 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 are effective at the close of business on **Wednesday, April 8, 2009.**

### **NYMEX Division Intra-Commodity Spread Margins on NYMEX MACI Index Futures Contract (XC)**

Note: The revisions are in **bold**.

**NYMEX Division Intra-Commodity Spread Margins on NYMEX MACI Index Futures Contract (XC)**

Contract/Month	Clearing Member / Maintenance Margin		Member Customer Initial Margin		Non-Member Customer Initial Margin	
	New	Old	New	Old	New	Old
XC	<b>\$1,380</b>	\$1,260	<b>\$1,518</b>	\$1,386	<b>\$1,863</b>	\$1,701