



A CME/Chicago Board of Trade/NYMEX Company

09-399

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements:

DATE: Wednesday, September 16, 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 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 on the launch of the product

**Thursday, September 17, 2009.**

Current rates as of:

**Wednesday, September 16, 2009.**

## **CME Security Futures Outright Rates**

Cadbury PLC - ADR (CBY)

<b>Rate Type</b>	<b>Change</b>	<b>New Initial</b>	<b>New Maintenance</b>
Clearing/Member Rate	NA	20.00%	20.00%
Customer Rate	NA	20.00%	20.00%

## **CME Security Futures Intra-Commodity Spread Rates**

Cadbury PLC - ADR (CBY) - All Months

<b>Rate Type</b>	<b>Change</b>	<b>New Initial</b>	<b>New Maintenance</b>
Clearing/Member Rate	NA	3.00%	3.00%
Customer Rate	NA	5.00%	5.00%