



A CME/Chicago Board of Trade/NYMEX Company

09-503

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements:

DATE: Wednesday, November 18, 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 after the close of business on

**Thursday, November 19, 2009.**

Current rates as of:

**Wednesday, November 18, 2009.**

# SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
<b>CME SECURITY FUTURES - Outright Rates</b>								
<b>MEAD JOHNSON NUTRITION CO-A (MJ9)</b>								
MJ9	Customer Rate		New	USD			13%	13%
MJ9	Clearing Member		New	USD			20%	20%

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Intra Spreads</b>								
<b>CME SECURITY FUTURES - Intra Spreads</b>								
<b>MJ9 - MEAD JOHNSON NUTRITION CO-A All Months (MEAD JOHNSON NUTRITION CO-A)</b>								
MJ9	Customer Rate		New	USD			5%	5%
MJ9	Clearing/Membe		New	USD			3%	3%