



Advisory Notice
Clearing House

09-107

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirement Changes

DATE: Thursday, March 19, 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 **Friday, March 20, 2009.**

MARGIN RATE CHANGE FOR THE CLEARPORT NATURAL GAS BASIS SWAP FUTURE

Note: The revised margins are in **bold**

CME Clearing House Outright (Scan) Margins for ClearPort Natural Gas Basis Swap Future Contract

Contract	Clearing Member / Maintenance Margin		Member Customer Initial Margin		Non-Member Customer Initial Margin	
	New	Old	New	Old	New	Old
NR tier1	1,300	1,800	1,430	1,980	1,755	2,430
NR tier2	1,000	1,300	1,100	1,430	1,350	1,755
NR tier3	1,000	1,300	1,100	1,430	1,350	1,755
NR tier4	1,000	1,300	1,100	1,430	1,350	1,755
NR tier5	1,000	1,300	1,100	1,430	1,350	1,755