

## 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

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