

Advisory Notice

Clearing House

09-193

TO: Clearing Member Firms
Back Office Managers

FROM: CME Clearing

SUBJECT: **Performance Bond Requirement Changes – Effective Monday, May 11, 2009**

DATE: Friday, May 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 with the launch of these products on Monday, May 11, 2009.

CME Energy Futures Outright Rates

National Balancing Point (NBP) Henry Hub Basis Futures Swap (E2)

Rate Type	Change	Current	New
Non-Member Customer Initial Rate	New	\$0	\$2,025
Member Customer Initial Rate	New	\$0	\$1,650
Clearing Member/Maintenance Rate	New	\$0	\$1,500