

Advisory Notice

Clearing House

09-418

TO: Clearing Member Firms
Back Office Managers

FROM: CME Clearing

SUBJECT: **Performance Bond Requirement Changes**

DATE: Friday Sept 25th, 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 **Monday, Sept 28th, 2009**.

TIER CHANGES FOR NATURAL GAS FUTURES (NG), HENRY HUB SWAP FUTURES (NN), NATURAL GAS PENULTIMATE (HP), NATURAL GAS LAST DAY (HH), GLOBEX NATURAL GAS miNY™ FUTURES (QG), HENRY HUB SWING SWAP FUTURES (SN), AND HENRY HUB PENULTIMATE SWAP (NP) CONTRACTS

Note: The revised tiers are in **bold**.

NG/NN/NP/HH/HP/QG Intra-Commodity Spread and Scan Tiers

Tiers	New	Old
1	1 st Nearby	1 st Nearby
2	2nd Nearby	2nd Nearby
3	3rd – 5th Nearby	3 rd – 6 th Nearby
4	6th– 12th Nearby	7 th – 13th Nearby
5	13th– 17th Nearby	14 th – 18th Nearby
6	18th- 29th Nearby	19 th - 30th Nearby
7	30th- 41st Nearby	31 st - 42nd Nearby
8	42nd- 53rd Nearby	43 rd - 54th Nearby
9	Greater than 53rd Nearby	Greater than 54th Nearby