

Advisory Notice

Clearing House

09-517

TO: Clearing Member Firms
Back Office Managers

FROM: CME Clearing

SUBJECT: **Performance Bond Requirement Changes**

DATE: Monday Nov 23rd, 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 Tuesday, **Nov 24th, 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 Nearby	3 rd – 4 th Nearby
4	4th– 10th Nearby	5th– 11th Nearby
5	11th– 15th Nearby	12th– 16th Nearby
6	16th- 27th Nearby	17th- 28th Nearby
7	28th- 39th Nearby	29th- 40th Nearby
8	40th- 51st Nearby	41st- 52nd Nearby
9	Greater than 51st Nearby	Greater than 52nd Nearby