

## Advisory Notice

Clearing House

09-470

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirement Changes: **Outright (SCAN) Tiers Structures Change for the Existing Natural Gas Index Swap Contracts.**

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 Wednesday, Oct 28th, 2009.

### **Futures Contracts:**

Transco Zone 4 (B2) Texas Eastern (C2) Florida Gas Zone 2 (C3) Transco Zone 1 (C4) Oneok (C7) Southern Star (C9) Demarcation Index Swap (DI), SoCal Index Swap (IF), Dominion Index Swap (IH), CenterPoint Index Swap (II), San Juan Index Swap (IJ), PG&E City Gate Index Swap (IK), El Paso/Permian Index Swap (IL), Henry Hub Index Swap (IN), Dawn Index Swap (IO), Houston Ship Channel Index Swap (IP), ANR OK Index Swap (IQ), Rockies Index Swap (IR), Chicago Index Swap (IS), Transco Zone 6 Index Swap (IT), Sumas Index Swap (IU), Panhandle Index Swap (IV), NGPL Mid-Continent Index Swap (IW), TETCO M-3 Index Swap (IX), Waha Index Swap (IY), Columbia Gulf Mainline (L2) Tennessee 800 leg (L4) Transco Zone 2 (L7) ANR La. (M6) Trunkline ELA (M7) Southern Natural La. (M8) Texas Eastern ELA (M9) Texas Gas Zone 1 (N4) Socal City Gate (N5) NGPL STX (N6) Algonquin City-Gates (N7) Questar (N8) NGPL Tex/OK Index Swap (OI) and Ventura Index Swap (VI), TCO Natural Gas Index Swap(Q1), TETCO STX Natural Gas Index Swap(Q2), Tennessee Zone 0 Natural Gas Index Swap(Q4), Florida Gas Zone 3 (Q9) Texas Gas Zone SL (S7) Columbia Gulf (S9) Malin (V8) Transco Zone 3 Natural Gas Index Swap(Y6), Tennessee 500 Leg Natural Gas Index Swap(Y7), Michcon Natural Gas Index Swap(Y8), CIG Rockies Natural Gas Index Swap(Z8).

**Contract Months:** All Months

**Note:** The revised margin Tiers are in **bold**.

### **NYMEX Outright (Scan) Margin and Intra-Commodity Spread Tiers For Existing Natural Gas Index Swaps**

<b>Tiers</b>	<b>New</b>	<b>Old*</b>
<b>1</b>	<b>1<sup>st</sup> - 2nd Nearby</b>	1st Nearby
<b>2</b>	<b>3rd Nearby</b>	2nd Nearby
<b>3</b>	<b>4<sup>th</sup> And Greater</b>	3rd And Greater