

Advisory Notice

Clearing House

10-146

TO: Clearing Member Firms
Back Office Managers

FROM: CME Clearing

SUBJECT: **Revised: Performance Bond Requirement Changes**

DATE: Wednesday, April 7, 2010

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 **Thursday, April 8, 2010.**

The Maintenance to Initial Ratio on all of the following products will be changing:

Old Ratio – 1:1.35

New Ratio – 1:1.1

CME Energy Products:

CC	Product
NYM-10	SULFUR DIOXIDE (SO2) EMISSION 25- ALLOWANCE VINTAGE 2010
NYM-11	SULFUR DIOXIDE (SO2) EMISSION 25- ALLOWANCE VINTAGE 2011
NYM-12	SULFUR DIOXIDE (SO2) EMISSION 25- ALLOWANCE VINTAGE 2012
NYM-13	SULFUR DIOXIDE (SO2) EMISSION 25- ALLOWANCE VINTAGE 2013
NYM-14	SULFUR DIOXIDE (SO2) EMISSION 25- ALLOWANCE VINTAGE 2014
NYM-1E	RBOB GASOLINE CRACK SPREAD BALMO SWAP
NYM-1G	HEATING OIL BALMO CALENDAR SWAP
NYM-1H	HEATING OIL CRACK SPREAD BALMO SWAP
NYM-1J	GULF COAST GASOLINE CRACK SPREAD (PLATTS) BALMO SWAP
NYM-1M	JET FUEL UP-DOWN BALMO CALENDAR SWAP
NYM-1P	SINGAPORE MOGAS 92 UNLEADED (PLATTS) BALMO SWAP
NYM-1Q	NEW YORK JET FUEL (PLATTS) SWAP
NYM-1T	JET AVIATION FUEL (PLATTS) CARGOES FOB MED SWAP
NYM-1U	NEW YORK JET FUEL (PLATTS) VS. HEATING OIL SWAP
NYM-1V	JET AVIATION FUEL (PLATTS) CARGOES FOB MED VS. ICE GASOIL SWAP
NYM-1W	1% FUEL OIL (PLATTS) CARGOES CIF MED SWAP

NYM-1Y	CAISO NP15 EZ GEN HUB 5 MW PEAK CALENDAR-MONTH REAL-TIME LMP SWAP
NYM-1Z	CAISO SP15 EZ GEN HUB 5 MW PEAK CALENDAR-MONTH REAL-TIME LMP SWAP
NYM-28	PJM COMBO ON CALENDAR STRIP
NYM-2A	BRENT CRUDE OIL 1 MONTH CSO
NYM-2D	CAISO NP15EZGENHUB 5 MW OFF-PEAK CALENDAR-MONTH REAL-TIME LMP SWAP
NYM-2E	CAISO SP15 EZ GENHUB 5 MW OFF-PEAK CALENDAR-MONTH REAL-TIME LMP SWAP
NYM-2F	CAISO NP15 EZ GEN HUB 5 MW PEAK CALENDAR-DAY REAL-TIME LMP SWAP
NYM-2H	CAISO SP15 EZ GEN HUB 5 MW PEAK CALENDAR-DAY REAL-TIME LMP SWAP
NYM-2J	CAISO NP15 EZ GEN HUB 5 MW OFF-PEAK CALENDAR-DAY REAL-TIME LMP SWAP
NYM-2K	CAISO SP15 EZ GEN HUB 5 MW OFF-PEAK CALENDAR-DAY REAL-TIME LMP SWAP
NYM-2N	ERCOT HOUSTON ZONE MCPE 50 MW PEAK SWAP
NYM-2P	ERCOT NORTH ZONE MCPE 50 MW PEAK SWAP
NYM-2Q	ERCOT SOUTH ZONE MCPE 50 MW PEAK SWAP
NYM-2R	ERCOT WEST ZONE MCPE 50 MW PEAK SWAP
NYM-2T	ERCOT NORTH ZONE MCPE 50 MW PEAK CALENDAR DAY SWAP
NYM-2U	ERCOT SOUTH ZONE MCPE 50 MW PEAK CALENDAR DAY SWAP
NYM-2V	ERCOT WEST ZONE MCPE 50 MW PEAK CALENDAR DAY SWAP
NYM-2Z	CAISO NP15 EZ GEN 5 MW OFF-PEAK CALENDAR DAY DAY-AHEAD LMP SWAP
NYM-3A	WTI CRUDE OIL 12 MONTH CSO
NYM-3B	BRENT CRUDE OIL 12 MONTH CSO
NYM-3X	CAISO NP15 EZ GEN HUB 5 MW OFF-PEAK CALENDAR-MONTH DAY-AHEAD LMP SWAP
NYM-3Z	CAISO NP15 EZ GEN HUB 5 MW PEAK CALENDAR-DAY DAY-AHEAD LMP SWAP
NYM-42	WTI BALMO SWAP FUTURES
NYM-4A	WTI CRUDE OIL 6 MONTH CSO
NYM-4B	BRENT CRUDE OIL 6 MONTH CSO
NYM-4N	PJM PECO ZONE 5 MW PEAK CALENDAR-MONTH DAY-AHEAD LMP SWAP
NYM-4P	PJM PECO ZONE 5 MW OFF-PEAK CALENDAR-MONTH DAY-AHEAD LMP SWAP
NYM-4Q	MIDWEST ISO ILLINOIS HUB 5 MW PEAK CALENDAR-MONTH DAY-AHEAD LMP SWAP
NYM-4R	MIDWEST ISO ILLINOIS HUB 5 MW OFF-PEAK CALENDAR-MONTH DAY-AHEAD LMP SWAP
NYM-4S	PJM WESTERN HUB 50 MW PEAK CALENDAR-MONTH REAL-TIME LMP SWAP
NYM-4T	NYMEX MINUTE MARKER CRUDE OIL CALENDAR MONTH SWAP
NYM-4U	GULF COAST HEATING OIL (ARGUS) SWAP
NYM-4X	CAISO NP15 EZ GEN HUB 5 MW PEAK CALENDAR-MONTH DAY-AHEAD LMP SWAP
NYM-4Y	NEW YORK JET FUEL (ARGUS) SWAP
NYM-4Z	CAISO SP15 EZ GEN 5 MW OFF-PEAK CALENDAR DAY DAY-AHEAD LMP SWAP
NYM-5A	WTI CRUDE OIL 3 MONTH CSO
NYM-5B	BRENT CRUDE OIL 3 MONTH CSO
NYM-5T	NYMEX RBOB MINUTE-MARKER CALENDAR MONTH SWAP
NYM-5U	NEW YORK JET FUEL (ARGUS) VS. HEATING OIL SPREAD SWAP
NYM-5X	CAISO SP15 EZ GEN HUB 5 MW OFF-PEAK CALENDAR-MONTH DAY-AHEAD LMP SWAP
NYM-5Y	NEW YORK ULTRA LOW SULFUR DIESEL (ULSD) (ARGUS) SWAP
NYM-6A	WTI CRUDE OIL 2 MONTH CSO
NYM-6B	BRENT CRUDE OIL 2 MONTH CSO
NYM-6C	NYMEX MINUTE-MARKER CRUDE OIL
NYM-6S	IN DELIVERY MONTH CERTIFIED EMISSION REDUCTION (CER)
NYM-6T	IN DELIVERY MONTH EUROPEAN UNION ALLOWANCE (EUA)
NYM-7O	GULF COAST HEATING OIL (OPIS) SWAP
NYM-7T	NYMEX MINUTE MARKER HEATING OIL CALENDAR MONTH SWAP

NYM-7Y	NEW YORK ULSD (ARGUS) VS. HEATING OIL SPREAD SWAP
NYM-8P	NATURAL GAS COMBO ON CALENDAR STRIP
NYM-8R	NATURAL GAS COMBO ON SUMMER STRIP
NYM-8S	CRUDE OIL COMBO ON CALENDAR STRIP
NYM-8T	CRUDE OIL COMBO ON QUARTERLY STRIP
NYM-8U	NATURAL GAS COMBO ON WINTER STRIP
NYM-8Y	CAPP COAL COMBO ON CALENDAR STRIP
NYM-9X	CAISO SP15 EZ GEN HUB 5 MW PEAK CALENDAR-MONTH DAY-AHEAD LMP SWAP
NYM-9Z	CAISO SP15 EZ GEN HUB 5 MW PEAK CALENDAR-DAY DAY-AHEAD LMP SWAP
NYM-A4	ARGUS LLS TRADE MONTH SWAP
NYM-A6	GROUP THREE ULTRA LOW SULFUR DIESEL (ULSD) (PLATTS) VS. HEATING OIL SPREAD SWAP
NYM-A7	GROUP THREE ULTRA LOW SULFUR DIESEL (ULSD) (PLATTS) SWAP
NYM-A8	GROUP THREE UNLEADED GASOLINE (PLATTS) VS. RBOB SPREAD SWAP
NYM-A9	GROUP THREE UNLEADED GASOLINE (PLATTS) SWAP
NYM-BD	BRENT 1 MONTH CALENDAR COMBO
NYM-BJ	BRENT 3 MONTH CALENDAR COMBO
NYM-BM	BRENT 6 MONTH CALENDAR COMBO
NYM-BQ	BRENT 12 MONTH CALENDAR COMBO
NYM-C2	TEXAS EASTERN WLA NATURAL GAS INDEX SWAP (PLATTS GAS DAILY/PLATTS IFERC)
NYM-C3	FLORIDA GAS ZONE 2 NATURAL GAS INDEX SWAP (PLATTS GAS DAILY/PLATTS IFERC)
NYM-C4	TRANSCO ZONE 1 NATURAL GAS INDEX SWAP (PLATTS GAS DAILY/PLATTS IFERC)
NYM-C6	QUESTAR NATURAL GAS SWING SWAP (PLATTS GAS DAILY)
NYM-C8	ALGONQUIN CITYGATE NATURAL GAS SWING SWAP (PLATTS GAS DAILY)
NYM-C9	SOUTHERN STAR TX.-OKLA.-KAN. NATURAL GAS INDEX SWAP (PLATTS DAILY/PLATTS IFERC)
NYM-CA	WEST TEXAS INTERMEDIATE 1 MONTH CALENDAR COMBO
NYM-CM	WTI MIDLAND CRUDE OIL
NYM-CQ	WEST TEXAS INTERMEDIATE 2 MONTH CALENDAR COMBO
NYM-CT	WEST TEXAS INTERMEDIATE 3 MONTH CALENDAR COMBO
NYM-CV	WEST TEXAS INTERMEDIATE 6 MONTH CALENDAR COMBO
NYM-CX	WEST TEXAS INTERMEDIATE 12 MONTH CALENDAR COMBO
NYM-D5	PJM DUQUESNE 5 MW PEAK CALENDAR-MONTH DAY-AHEAD LMP SWAP
NYM-D6	PJM DUQUESNE 5 MW OFF-PEAK CAL-MON DAY-AHEAD LMP SWAP
NYM-DC	DUBAI CRUDE OIL CALENDAR SWAP
NYM-DE	NAT GAS 5 MONTH CALENDAR COMBO
NYM-DG	NAT GAS 1 MONTH CALENDAR COMBO
NYM-DJ	NAT GAS 2 MONTH CALENDAR COMBO
NYM-DM	NAT GAS 6 MONTH CALENDAR COMBO
NYM-DS	NAT GAS 3 MONTH CALENDAR COMBO
NYM-DZ	NAT GAS 12 MONTH CALENDAR COMBO
NYM-E4	PJM WESTERN HUB OFF-PEAK CALENDAR-MONTH DAY-AHEAD LMP SWAP
NYM-E5	ARGUS LLS VS. WTI (ARGUS) TRADE MONTH SWAP
NYM-F2	PJM JCPL ZONE CALENDAR-MONTH DAY-AHEAD LMP SWAP
NYM-FY	DATED TO FRONTLINE BRENT CRUDE OIL SWAP
NYM-G8	NATURAL GAS 1 MONTH CSO
NYM-G9	NATURAL GAS 2 MONTH CSO
NYM-GF	HEATING OIL 6 MONTH CALENDAR COMBO
NYM-GH	HEATING OIL 1 MONTH CALENDAR COMBO
NYM-GK	HEATING OIL 2 MONTH CALENDAR COMBO

NYM-GM	HEATING OIL 3 MONTH CALENDAR COMBO
NYM-GU	GULF COAST GASOLINE FUTURES
NYM-GZ	EUROPEAN GASOIL CRACK SPREAD CALENDAR SWAP
NYM-H2	NEPOOL INTERNAL HUB 5 MW OFF-PEAK CALENDAR-MONTH DAY -AHEAD SWAP
NYM-H6	NATURAL GAS 12 MONTH CSO
NYM-H7	NATURAL GAS 6 MONTH CSO
NYM-H8	NATURAL GAS 5 MONTH CSO
NYM-H9	NATURAL GAS 3 MONTH CSO
NYM-HB	HENRY HUB NATURAL GAS BASIS SWAP (PLATTS IFERC)
NYM-HC	HEATING/CRUDE SPREAD COMBO
NYM-IN	HENRY HUB NATURAL GAS INDEX SWAP (PLATTS GAS DAILY/PLATTS IFERC)
NYM-J3	TRANSCO ZONE 4 NATURAL GAS SWING SWAP (PLATTS GAS DAILY)
NYM-J4	PJM WESTERN HUB PEAK CALENDAR-MONTH DAY-AHEAD LMP SWAP
NYM-J6	COLUMBIA GULF LA. NATURAL GAS SWING SWAP (PLATTS GAS DAILY)
NYM-J7	TEXAS GAS ZONE SL NATURAL GAS SWING SWAP (PLATTS GAS DAILY)
NYM-J8	FLORIDA ZONE 3 NATURAL GAS SWING SWAP (PLATTS GAS DAILY)
NYM-K2	MISO CINERGY HUB 5 MW OFF-PEAK DAY-AHEAD SWAP
NYM-K5	ALBERTA NATURAL GAS SWING SWAP (PLATTS GAS DAILY)
NYM-K6	ANR LA. NATURAL GAS SWING SWAP (PLATTS GAS DAILY)
NYM-K7	TRUNKLINE E. L.A. NATURAL GAS SWING SWAP (PLATTS GAS DAILY)
NYM-K8	SOUTHERN NATURAL, LA. GAS CO NATURAL GAS SWING SWAP (PLATTS GAS DAILY)
NYM-K9	TEXAS EASTERN E. L.A. NATURAL GAS SWING SWAP (PLATTS GAS DAILY)
NYM-L2	COLUMBIA GULF, MAINLINE NATURAL GAS INDEX SWAP (PLATTS GAS DAILY/PLATTS IFERC)
NYM-L6	PJM PSEG ZONE PEAK CALENDAR-MONTH DAY-AHEAD LMP SWAP
NYM-L7	TRANSCO ZONE 2 NATURAL GAS INDEX SWAP (PLATTS GAS DAILY/PLATTS IFERC)
NYM-LS	LLS CRUDE OIL
NYM-M3	ONEOK, OKLAHOMA NATURAL GAS SWING SWAP (PLATTS GAS DAILY)
NYM-M4	SOUTHERN STAR, TX, OK, KS NATURAL GAS SWING SWAP (PLATTS GAS DAILY)
NYM-M6	ANR, LA. NATURAL GAS INDEX SWAP (PLATTS GAS DAILY/PLATTS IFERC)
NYM-M7	TRUNKLINE ELA NATURAL GAS INDEX SWAP (PLATTS GAS DAILY/PLATTS IFERC)
NYM-M9	TEXAS EASTERN ELA NATURAL GAS INDEX SWAP (PLATTS GAS DAILY/PLATTS IFERC)
NYM-MI	LOS ANGELES CARB GASOLINE VS. GASOLINE SWAP [CARBOB?]
NYM-N4	TEXAS GAS, ZONE 1 NATURAL GAS INDEX SWAP (PLATTS GAS DAILY/PLATTS IFERC)
NYM-N5	SOCAL CITY-GATE NATURAL GAS INDEX SWAP (PLATTS GAS DAILY/PLATTS IFERC)
NYM-N7	ALGONQUIN CITY-GATES NATURAL GAS INDEX SWAP (PLATTS GAS DAILY/PLATTS IFERC)
NYM-N8	QUESTAR NATURAL GAS INDEX SWAP (PLATTS GAS DAILY/PLATTS IFERC)
NYM-N9	PJM WESTERN HUB OFF-PEAK CALENDAR-MONTH REAL-TIME LMP SWAP
NYM-NC	ANR LOUISIANA BASIS SWAP (PLATTS IFERC)
NYM-NF	MICHCON NATURAL GAS BASIS SWAP (PLATTS IFERC)
NYM-NH	HOUSTON SHIP CHANNEL NATURAL GAS BASIS SWAP (PLATTS IFERC)
NYM-NL	NATURAL GAS PIPELINE (NGPL) MIDCONTINENT BASIS SWAP (PLATTS IFERC)
NYM-NR	NORTHWEST PIPELINE, ROCKIES NATURAL GAS BASIS SWAP (PLATTS IFERC)
NYM-NS	SOCAL NATURAL GAS BASIS SWAP (PLATTS IFERC)
NYM-NW	WAHA, TEXAS NATURAL GAS BASIS SWAP (PLATTS IFERC)
NYM-NX	TEXAS EASTERN ZONE M-3 NATURAL GAS BASIS SWAP (PLATTS IFERC)
NYM-OQ	OMAN CRUDE OIL
NYM-PA	PALLADIUM
NYM-PD	NATURAL GAS PIPELINE TEXAS/OKLAHOMA NATURAL GAS BASIS SWAP (PLATTS IFERC)

NYM-PF	NORTHERN NATURAL GAS VENTURA, IOWA BASIS SWAP (PLATTS IFERC)
NYM-PH	PANHANDLE NATURAL GAS BASIS SWAP (PLATTS IFERC)
NYM-PL	PLATINUM FUTURES
NYM-PM	EL PASO PERMIAN BASIN NATURAL GAS BASIS SWAP (PLATTS IFERC)
NYM-PN	PROPANE FUTURES
NYM-PW	CENTERPOINT NATURAL GAS BASIS SWAP (PLATTS IFERC)
NYM-Q3	STANFIELD NATURAL GAS SWING SWAP
NYM-Q7	NGPL STX NATURAL GAS SWING SWAP (PLATTS GAS DAILY)
NYM-R5	PJM DOM ZONE PEAK CALENDAR-MONTH DAY-AHEAD LMP SWAP
NYM-R7	PJM AEP DAYTON HUB OFF-PEAK CALENDAR-MONTH DAY-AHEAD LMP SWAP
NYM-S9	COLUMBIA GULF, LA. NATURAL GAS INDEX SWAP (PLATTS GAS DAILY/PLATTS IFERC)
NYM-T9	SOCAL CITY-GATE NATURAL GAS SWING SWAP (PLATTS GAS DAILY)
NYM-TS	WTS CRUDE OIL
NYM-TW	GASOIL 0.1 CARGOES CIF NWE SWAP
NYM-U1	PJM DOM ZONE OFF-PEAK CALENDAR-MONTH DAY-AHEAD LMP SWAP
NYM-U2	NEPOOL NEW HAMPSHIRE 5 MW PEAK CALENDAR-MONTH DAY AHEAD SWAP
NYM-U3	NEPOOL NEW HAMPSHIRE 5 MW OFF-PEAK CALENDAR-MONTH DAY-AHEAD SWAP
NYM-U4	NEPOOL RHODE ISLAND 5 MW PEAK CALENDAR-MONTH DAY-AHEAD SWAP
NYM-U5	NEPOOL RHODE ISLAND 5 MW OFF-PEAK CALENDAR-MONTH DAY-AHEAD SWAP
NYM-V7	WEST TEXAS INTERMEDIATE (ARGUS) TRADE MONTH SWAP
NYM-V8	MALIN NATURAL GAS INDEX SWAP (PLATTS GAS DAILY/PLATTS IFERC)
NYM-V9	TANKER ROUTE TC4 BALMO FREIGHT SWAP
NYM-W0	SINGAPORE MOGAS 95 BALMO SWAP
NYM-W5	TENNESSEE 800 LEG NATURAL GAS SWING SWAP (PLATTS GAS DAILY)
NYM-W6	PJM PSEG ZONE OFF-PEAK CALENDAR-MONTH DAY-AHEAD LMP SWAP
NYM-X2	COLUMBIA GULF MAINLINE NATURAL GAS SWING SWAP (PLATTS GAS DAILY)
NYM-X3	TRANSCO ZONE 2 NATURAL GAS SWING SWAP (PLATTS GAS DAILY)
NYM-X4	TRANSCO ZONE 1 NATURAL GAS SWING SWAP (PLATTS GAS DAILY)
NYM-X5	FLORIDA GAS ZONE 2 NATURAL GAS SWING SWAP (PLATTS GAS DAILY)
NYM-X8	TEXAS EASTERN WEST LA NATURAL GAS SWING SWAP (PLATTS GAS DAILY)
NYM-XI	ALBERTA PIPE SWAP
NYM-XJ	HOUSTON SHIP CHANNEL PIPE SWAP
NYM-XN	SOCAL PIPE SWAP
NYM-XO	CHICAGO CITY GATE PIPE SWAP
NYM-XQ	PGE CITYGATE PIPE SWAP
NYM-XR	NORTHERN ROCKIES PIPE SWAP
NYM-XX	SAN JUAN PIPE SWAP
NYM-XZ	TRANSCO ZONE 6 PIPE SWAP
NYM-Y0	SINGAPORE MOGAS 97 BALMO SWAP
NYM-Y4	NEW YORK 0.7% FUEL OIL (PLATTS) SWAP
NYM-Y9	TEXAS GAS ZONE 1 NATURAL GAS SWING SWAP (PLATTS GAS DAILY]
NYM-Z1	ETHANOL (PLATTS) T2 FOB ROTTERDAM INCLUDING DUTY SWAP
NYM-ZI	RBOB 1 MONTH CALENDAR COMBO
NYM-ZJ	RBOB 2 MONTH CSO COMBO
NYM-ZK	RBOB 3 MONTH CALENDAR COMBO
NYM-ZL	RBOB 6 MONTH CALENDAR COMBO
NYM-ZO	DME BRENT
NYM-ZX	RBOB CRACK SPREAD

