

Advisory Notice

Clearing House

10-178

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirement Changes.

DATE: Thursday, April 22, 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 changes are effective at the close of business on **Friday, April 23, 2010.**

TIER CHANGES FOR CIG ROCKY MOUNTAIN NATURAL GAS BASIS SWAP (PLATTS IFERC) (CI)

Note: The revisions are in **bold**.

CI Tiers

Tiers	New	Old
1	1st Nearby	1st Nearby
2	2nd Nearby - 5th Nearby	2nd Nearby - 5th Nearby
3	Greater than 5th Nearby	6th Nearby - 10th Nearby
4	NA	11th Nearby - 17th Nearby
5	NA	Greater than 17th Nearby

TIER CHANGES FOR TEXAS EASTERN ZONE M-3 NATURAL GAS BASIS SWAP (PLATTS IFERC) (NX)

Note: The revisions are in **bold**.

NX Tiers

Tiers	New	Old
1	1st Nearby	1st Nearby
2	2nd Nearby - 5th Nearby	2nd Nearby - 5th Nearby
3	Greater than 5th Nearby	6th Nearby - 10th Nearby
4	NA	11th Nearby - 17th Nearby
5	NA	Greater than 17th Nearby

TIER CHANGES FOR TRANSCO ZONE 6 NEW YORK NATURAL GAS BASIS SWAP (PLATTS) (NZ)

Note: The revisions are in **bold**.

NZ Tiers		
Tiers	New	Old
1	1st Nearby	1st Nearby
2	2nd Nearby - 5th Nearby	2nd Nearby - 5th Nearby
3	6th Nearby - 10th Nearby	6th Nearby - 10th Nearby
4	Greater than 10th Nearby	11th Nearby - 17th Nearby
5	NA	Greater than 17th Nearby

TIER CHANGES FOR SONAT LOUISIANA NATURAL GAS BASIS SWAP (PLATTS) (SZ)

Note: The revisions are in **bold**.

SZ Tiers		
Tiers	New	Old
1	1st Nearby	1st Nearby
2	2nd Nearby	2nd Nearby
3	Greater than 2nd Nearby	3rd Nearby - 4th Nearby
4	NA	5th Nearby - 9th Nearby
5	NA	Greater than 9th Nearby

TIER CHANGES FOR COLUMBIA GULF ONSHORE NATURAL GAS BASIS SWAP (PLATTS IFERC) (GL), TETCO EAST LOUISIANA BASIS SWAP (PLATTS IFERC) (TE), TRANSCO ZONE 4 NATURAL GAS BASIS SWAP (TR)

Note: The revisions are in **bold**.

GL/TE/TR Tiers		
Tiers	New	Old
1	1st Nearby	1st Nearby
2	2nd Nearby	2nd Nearby
3	Greater than 2nd Nearby	3rd Nearby - 6th Nearby
4	NA	7th Nearby - 12th Nearby
5	NA	Greater than 12th Nearby