

## Advisory Notice

Clearing House

08 - 303

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirement Changes.

DATE: Thursday, October 30<sup>th</sup>, 2008.

**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, November 3<sup>rd</sup>, 2008.**

### SPAN PARAMETERS FOR EUROPEAN STYLE AND AVERAGE PRICE GASOIL OPTIONS

SPAN Parameters for New Gasoil Related Options Contracts						
Commodity Name	Option Trading Symbol	Volatility Scan Range	Volatility Weight Factor	Extreme Move Value	Extreme Move Coverage	Short Option Minimum
Average Price Gasoil Option	F7	3.5	0	3	0.33	\$50.00
European Style Gasoil Option	F8	3.5	0	3	0.33	\$50.00