

Advisory Notice

Clearing House

08 – 288

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirement Changes

DATE: October 23, 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, October 27, 2008.**

MARGIN RATE CHANGES FOR THE CLEARPORT PETROLEUM RELATED SWAP FUTURES

New Petroleum Swap Futures

Commodity code

European Jet Kero Rotterdam Calendar Swap
 Gasoil 0.1 Cargoes CIF NWE Swap
 Gasoil 10ppm Cargoes CIF NWE Swap
 Gasoil 0.1 Barges FOB Rdam v. ICE Gasoil Swap

UR
 TW
 TY
 WQ

Outright (Scan) Margins on UR, TW, TY and WQ

Contract	Clearing Member / Maintenance Margin		Member Customer Initial Margin		Non-Member Customer Initial Margin	
	New	Old	New	Old	New	Old
UR	\$72,500	\$22,000	\$79,750	\$24,200	\$97,875	\$29,700
TW	\$72,000	\$41,000	\$79,200	\$45,100	\$97,200	\$55,350
TY	\$74,500	\$39,500	\$81,950	\$43,450	\$100,575	\$53,325
WQ	\$7,500	\$6,000	\$8,250	\$6,600	\$10,125	\$8,100