

## Advisory Notice

Clearing House

08 – 347

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirement Changes.

DATE: Friday, November 14<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 17<sup>th</sup>, 2008.**

<u>Contract Name</u>	<u>Symbol</u>
Gasoil (ICE) Mini Calendar Swap	QA

### Outright (Scan) Margins on QA

Contract	Clearing Member / Maintenance Margin		Member Customer Initial Margin		Non-Member Customer Initial Margin	
	New	Old	New	Old	New	Old
QA-Tier 1	<b>\$7,000</b>	\$4,000	<b>\$7,700</b>	\$4,400	<b>\$9,450</b>	\$5,400
QA-Tier 2	<b>\$7,000</b>	\$3,500	<b>\$7,700</b>	\$3,850	<b>\$9,450</b>	\$4,725
QA-Tier 3	<b>\$7,000</b>	\$3,000	<b>\$7,700</b>	\$3,300	<b>\$9,450</b>	\$4,050
QA-Tier 4	<b>\$7,000</b>	\$2,500	<b>\$7,700</b>	\$2,750	<b>\$9,450</b>	\$3,375

Beginning on the close of business day of November 17, 2008, the margin rate of Gasoil (ICE) Mini Calendar Swap Contract (QA) will be reported under the Business Function Combined Commodity (BFCC) Code of European Gasoil (ICE) Calendar Swap (GX). Any margin rates, tier structures, and spread credits related to GX will be applied to QA.