

## Advisory Notice

Clearing House

08-446

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirement Changes.

DATE: Wednesday, August 27<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 **Thursday, August 28<sup>th</sup>, 2008.**

**MARGIN RATE AND TIER CHANGES FOR NEW YORK HARBOR GASOLINE BLENDSTOCK FUTURES CONTRACT (RB), RBOB GASOLINE – FINANCIAL CONTRACT (RT), RBOB CALENDAR SWAP (RL) AND NYMEX RBOB miNY GASOLINE CONTRACT (QU)**

Note: The revised margins are in **bold**.

**RB/RL/RT/QU Intra-Commodity Spread and ScanTiers**

<b>Tiers</b>	<b>New</b>	<b>Old</b>
1	1 <sup>st</sup> Nearby	1st Nearby
2	2nd thru 3rd Nearby	2nd thru 3rd Nearby
3	<b>4th thru 9th Nearby</b>	4th thru 10th Nearby
4	<b>Greater than 9th Nearby</b>	Greater than 10th Nearby

**Performance Bond Requirement Changes**

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**NYMEX Division Outright (Scan) Margins on New York Harbor Gasoline Blendstock (RBOB) Futures Contract (RB), RBOB Gasoline - Financial Contract (RT) and RBOB Calendar Swap (RL)**

Tiers	Clearing Member / Maintenance Margin		Member Customer Initial Margin		Non-Member Customer Initial Margin	
	New	Old	New	Old	New	Old
<b>1</b>	<b>\$10,000</b>	\$9,500	<b>\$11,000</b>	\$10,450	<b>\$13,500</b>	\$12,825
<b>2</b>	\$9,000	\$9,000	\$9,900	\$9,900	\$12,150	\$12,150
<b>3</b>	\$8,250	\$8,250	\$9,075	\$9,075	\$11,138	\$11,138
<b>4</b>	\$7,500	\$7,500	\$8,250	\$8,250	\$10,125	\$10,125

**NYMEX Division Outright (Scan) Margins on NYMEX miNY™ Gasoline (QU)**

Contract	Clearing Member / Maintenance Margin		Member Customer Initial Margin		Non-Member Customer Initial Margin	
	New	Old	New	Old	New	Old
<b>1</b>	<b>\$5,000</b>	\$4,750	<b>\$5,500</b>	\$5,225	<b>\$6,750</b>	\$6,413
<b>2</b>	\$4,500	\$4,500	\$4,950	\$4,950	\$6,075	\$6,075
<b>3</b>	\$4,125	\$4,125	\$4,538	\$4,538	\$5,569	\$5,569
<b>4</b>	\$3,750	\$3,750	\$4,125	\$4,125	\$5,063	\$5,063