

Advisory Notice

Clearing House

08-254

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirement Changes – Effective Wednesday, October 1st.

DATE: Wednesday, October 1, 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 **Wednesday, October 1st, 2008.**

TIER CHANGES FOR HEATING OIL (HO), NEW YORK HARBOR HEATING OIL CALENDAR SWAP (MP), HEATING OIL – FINANCIAL CONTRACT (BH) AND NYMEX miNY™ HEATING OIL (QH)

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

HO/MP/BH/QH Intra-Commodity Spread and Scan Tiers

Tiers	New	Old
1	1 st Nearby	1 st Nearby
2	2nd - 5th Nearby	2 nd Nearby
3	6th - 12th Nearby	3rd - 6th Nearby
4	Greater than the 12th Nearby	Greater than the 6th Nearby