

Advisory Notice

Clearing House

08-255

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirement Changes

DATE: Tuesday, September 30th, 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 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 Scan Tiers

Tiers	New	Old
1	1 st Nearby	1 st Nearby
2	2nd thru 6th Nearby	2 nd thru 3 rd Nearby
3	7th thru 12th Nearby	4 th thru 9 th Nearby
4	Greater than 12th Nearby	Greater than 9 th Nearby