

Advisory Notice

Clearing House

08 - 362

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirement Changes.

DATE: Friday, November 21st, 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 24th, 2008.**

VOLATILITY SCAN RANGE CHANGES FOR CRUDE OIL FUTURES (CL), WTI CALENDAR SWAP FUTURES (CS), NATURAL GAS FUTURES (NG), HEATING OIL FUTURES (HO), NYMEX NEW YORK HARBOR HEATING OIL CALENDAR SWAP FUTURES (MP), NY HARBOR RBOB GAS FUTURES (RB), RBOB CALENDAR SWAP FUTURES (RL)

Note: The revisions are in **bold**.

SPAN Parameters for New Central Appalachian Coal Option Contract			
Commodity Name	Option Trading Symbol	New Volatility Scan Range	Old Volatility Scan Range
Crude Oil Futures	CL	5%	3.5%
WTI Swap Futures	CS	5%	2.5%
Natural Gas Futures	NG	5%	3.5%
Heating Oil Futures	HO	5%	3.5%
NYMEX Heating Oil Calendar Swap Futures	MP	5%	3.5%
NY Harbor RBOB Gas Futures	RB	5%	2.5%
RBOB Calendar Swap Futures	RL	5%	2.5%