

Advisory Notice

Clearing House

08 - 358

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.**

SPAN PARAMETERS FOR CENTRAL APPALACHIAN COAL OPTION

SPAN Parameters for New Central Appalachian Coal Option Contract						
Commodity Name	Option Trading Symbol	Volatility Scan Range	Volatility Weight Factor	Extreme Move Value	Extreme Move Coverage	Short Option Minimum
Central Appalachian Coal Option	C1	5	0	3	0.33	\$40