



A CME/Chicago Board of Trade/NYMEX Company

Advisory Notice

Clearing House

08-220

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

FROM: CME Clearing

SUBJECT: Correction: Performance Bond Requirement Changes.

DATE: Wednesday, September 10th, 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, September 10th, 2008.**

MARGIN RATE CHANGES FOR SO2 EMISSION ALLOWANCE FUTURES (RS), EUROPEAN UNION ALLOWANCE FUTURES (RC), ANNUAL NOX EMISSION ALLOWANCE-VINTAGE 2009-FUTURES (WW), ANNUAL NOX EMISSION ALLOWANCE-VINTAGE 2010-FUTURES (YP), SEASONAL NOX EMISSION ALLOWANCE-CURRENT VINTAGE-FUTURES (RN).

Note: The corrections are in **bold**

NYMEX Clearinghouse Outright (Scan) Margins on RS,RC,WW,YP, and RN

	Clearing Member / Maintenance Margin		Member Customer Initial Margin		Non-Member Customer Initial Margin	
	New	Old	New	Old	New	Old
RS	\$5,000	\$9,000	\$5,500	\$9,900	\$6,750	\$12,150
RC	€ 2,000	€ 4,000	€ 2,200	€ 4,400	€ 2,700	€ 5,400
WW	\$5,000	\$9,000	\$5,500	\$9,900	\$6,750	\$12,150
YP	\$2,000	\$5,000	\$2,200	\$5,500	\$2,700	\$6,750
RN	\$2,500	\$1,000	\$2,750	\$1,100	\$3,375	\$1,350