

## Advisory Notice

Clearing House

08-213

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirement Changes.

DATE: Friday, September 5<sup>th</sup>, 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, September 8<sup>th</sup>, 2008.**

### **MARGIN RATE CHANGES FOR CENTRAL APPALACHIAN (CAPP) COAL FUTURES (QL)**

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

#### **NYMEX Clearinghouse Outright (Scan) Margins on QL**

Contract	Clearing Member / Maintenance Margin		Member Customer Initial Margin		Non-Member Customer Initial Margin	
	New	Old	New	Old	New	Old
QL	<b>\$20,000</b>	\$25,000	<b>\$22,000</b>	\$27,500	<b>\$27,000</b>	\$33,750