

Advisory Notice

Clearing House

08-258

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirement Changes.

DATE: Thursday, October 2nd, 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 **Friday, October 3rd, 2008.**

MARGIN RATE CHANGES FOR Western Rail Powder River Basin (PRB) Coal Swap Futures (QP) and Eastern Rail CSX Coal Swap Futures (QX)

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

Outright (Scan) Margins For QP and QX

Tiers	Clearing Member / Maintenance Margin		Member Customer Initial Margin		Non-Member Customer Initial Margin	
	New	Old	New	Old	New	Old
QP	\$2,500	\$1,500	\$2,750	\$1,650	\$3,375	\$2,025
QX	\$18,000	\$20,000	\$19,800	\$22,000	\$24,300	\$27,000