

## Advisory Notice

Clearing House

08-106

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements

DATE: Wednesday, May 28, 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 with the launch of the products on **Wednesday, May 28, 2008**.

### SPAN<sup>®</sup> MINIMUM PERFORMANCE BOND REQUIREMENTS

#### CME Security Futures Outright Rates

American Commercial Lines Inc. (ACL)

Rate Type	Change	New Initial	New Maintenance
Clearing/Member Rate	NA	23.00%	23.00%
Customer Rate	NA	23.00%	23.00%

Amkor Technology, Inc. (AMK)

Rate Type	Change	New Initial	New Maintenance
Clearing/Member Rate	NA	30.00%	30.00%
Customer Rate	NA	30.00%	30.00%

ArthroCare Corporation (ART)

Rate Type	Change	New Initial	New Maintenance
Clearing/Member Rate	NA	18.00%	18.00%
Customer Rate	NA	20.00%	20.00%

Atheros Communications, Inc. (ATH)

<b>Rate Type</b>	<b>Change</b>	<b>New Initial</b>	<b>New Maintenance</b>
Clearing/Member Rate	NA	28.00%	28.00%
Customer Rate	NA	28.00%	28.00%

Blue Coat Systems, Inc. (BCS)

<b>Rate Type</b>	<b>Change</b>	<b>New Initial</b>	<b>New Maintenance</b>
Clearing/Member Rate	NA	30.00%	30.00%
Customer Rate	NA	30.00%	30.00%

Career Education Corporation (CC8)

<b>Rate Type</b>	<b>Change</b>	<b>New Initial</b>	<b>New Maintenance</b>
Clearing/Member Rate	NA	25.00%	25.00%
Customer Rate	NA	25.00%	25.00%

Chico's FAS, Inc. (CHS)

<b>Rate Type</b>	<b>Change</b>	<b>New Initial</b>	<b>New Maintenance</b>
Clearing/Member Rate	NA	30.00%	30.00%
Customer Rate	NA	30.00%	30.00%

CNET Networks, Inc. (CNT)

<b>Rate Type</b>	<b>Change</b>	<b>New Initial</b>	<b>New Maintenance</b>
Clearing/Member Rate	NA	14.00%	14.00%
Customer Rate	NA	20.00%	20.00%

Ceradyne, Inc. (CRN)

<b>Rate Type</b>	<b>Change</b>	<b>New Initial</b>	<b>New Maintenance</b>
Clearing/Member Rate	NA	25.00%	25.00%
Customer Rate	NA	25.00%	25.00%

Crocs, Inc. (CRC)

<b>Rate Type</b>	<b>Change</b>	<b>New Initial</b>	<b>New Maintenance</b>
Clearing/Member Rate	NA	30.00%	30.00%
Customer Rate	NA	30.00%	30.00%

FormFactor, Inc. (FRM)

<b>Rate Type</b>	<b>Change</b>	<b>New Initial</b>	<b>New Maintenance</b>
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Clearing/Member Rate	NA	30.00%	30.00%
Customer Rate	NA	30.00%	30.00%

Hecla Mining Company (HMC)

Rate Type	Change	New Initial	New Maintenance
Clearing/Member Rate	NA	16.00%	16.00%
Customer Rate	NA	20.00%	20.00%

InterDigital, Inc. (IDC)

Rate Type	Change	New Initial	New Maintenance
Clearing/Member Rate	NA	30.00%	30.00%
Customer Rate	NA	30.00%	30.00%

Medarex, Inc. (MDX)

Rate Type	Change	New Initial	New Maintenance
Clearing/Member Rate	NA	30.00%	30.00%
Customer Rate	NA	30.00%	30.00%

Medicis Pharmaceutical Corporation – Cl. A (MRX)

Rate Type	Change	New Initial	New Maintenance
Clearing/Member Rate	NA	15.00%	15.00%
Customer Rate	NA	20.00%	20.00%

MicroStrategy Incorporated – Cl. A (MSR)

Rate Type	Change	New Initial	New Maintenance
Clearing/Member Rate	NA	30.00%	30.00%
Customer Rate	NA	30.00%	30.00%

Myriad Genetics, Inc. (MYG)

Rate Type	Change	New Initial	New Maintenance
Clearing/Member Rate	NA	8.00%	8.00%
Customer Rate	NA	20.00%	20.00%

Blue Nile, Inc. (NLE)

Rate Type	Change	New Initial	New Maintenance
Clearing/Member Rate	NA	29.00%	29.00%
Customer Rate	NA	29.00%	29.00%

Open Text Corporation (OTX)

<b>Rate Type</b>	<b>Change</b>	<b>New Initial</b>	<b>New Maintenance</b>
Clearing/Member Rate	NA	30.00%	30.00%
Customer Rate	NA	30.00%	30.00%

OmniVision Technologies Inc. (OVT)

<b>Rate Type</b>	<b>Change</b>	<b>New Initial</b>	<b>New Maintenance</b>
Clearing/Member Rate	NA	21.00%	21.00%
Customer Rate	NA	21.00%	21.00%

PDL BioPharma, Inc. (PDL)

<b>Rate Type</b>	<b>Change</b>	<b>New Initial</b>	<b>New Maintenance</b>
Clearing/Member Rate	NA	30.00%	30.00%
Customer Rate	NA	30.00%	30.00%

Bankrate, Inc. (RTE)

<b>Rate Type</b>	<b>Change</b>	<b>New Initial</b>	<b>New Maintenance</b>
Clearing/Member Rate	NA	30.00%	30.00%
Customer Rate	NA	30.00%	30.00%

Riverbed Technology, Inc. (RVB)

<b>Rate Type</b>	<b>Change</b>	<b>New Initial</b>	<b>New Maintenance</b>
Clearing/Member Rate	NA	30.00%	30.00%
Customer Rate	NA	30.00%	30.00%

Stillwater Mining Company (SW9)

<b>Rate Type</b>	<b>Change</b>	<b>New Initial</b>	<b>New Maintenance</b>
Clearing/Member Rate	NA	28.00%	28.00%
Customer Rate	NA	28.00%	28.00%

TiVo Inc. (TVO)

<b>Rate Type</b>	<b>Change</b>	<b>New Initial</b>	<b>New Maintenance</b>
Clearing/Member Rate	NA	25.00%	25.00%
Customer Rate	NA	25.00%	25.00%

**CME Security Futures Intra-Commodity Spread Rates**

American Commercial Lines Inc. (ACL) - All Months

<b>Rate Type</b>	<b>Change</b>	<b>New Initial</b>	<b>New Maintenance</b>
Clearing/Member Rate	NA	3.00%	3.00%
Customer Rate	NA	5.00%	5.00%

Amkor Technology, Inc. (AMK) - All Months

<b>Rate Type</b>	<b>Change</b>	<b>New Initial</b>	<b>New Maintenance</b>
Clearing/Member Rate	NA	3.00%	3.00%
Customer Rate	NA	5.00%	5.00%

ArthroCare Corporation (ART) - All Months

<b>Rate Type</b>	<b>Change</b>	<b>New Initial</b>	<b>New Maintenance</b>
Clearing/Member Rate	NA	3.00%	3.00%
Customer Rate	NA	5.00%	5.00%

Atheros Communications, Inc. (ATH) - All Months

<b>Rate Type</b>	<b>Change</b>	<b>New Initial</b>	<b>New Maintenance</b>
Clearing/Member Rate	NA	3.00%	3.00%
Customer Rate	NA	5.00%	5.00%

Blue Coat Systems, Inc. (BCS) - All Months

<b>Rate Type</b>	<b>Change</b>	<b>New Initial</b>	<b>New Maintenance</b>
Clearing/Member Rate	NA	3.00%	3.00%
Customer Rate	NA	5.00%	5.00%

Career Education Corporation (CC8) - All Months

<b>Rate Type</b>	<b>Change</b>	<b>New Initial</b>	<b>New Maintenance</b>
Clearing/Member Rate	NA	3.00%	3.00%
Customer Rate	NA	5.00%	5.00%

Chico's FAS, Inc. (CHS) - All Months

<b>Rate Type</b>	<b>Change</b>	<b>New Initial</b>	<b>New Maintenance</b>
Clearing/Member Rate	NA	3.00%	3.00%
Customer Rate	NA	5.00%	5.00%

CNET Networks, Inc. (CNT) - All Months

<b>Rate Type</b>	<b>Change</b>	<b>New Initial</b>	<b>New Maintenance</b>
Clearing/Member Rate	NA	3.00%	3.00%
Customer Rate	NA	5.00%	5.00%

Ceradyne, Inc. (CRN) - All Months

<b>Rate Type</b>	<b>Change</b>	<b>New Initial</b>	<b>New Maintenance</b>
Clearing/Member Rate	NA	3.00%	3.00%
Customer Rate	NA	5.00%	5.00%

Crocs, Inc. (CRC) - All Months

<b>Rate Type</b>	<b>Change</b>	<b>New Initial</b>	<b>New Maintenance</b>
Clearing/Member Rate	NA	3.00%	3.00%
Customer Rate	NA	5.00%	5.00%

FormFactor, Inc. (FRM) - All Months

<b>Rate Type</b>	<b>Change</b>	<b>New Initial</b>	<b>New Maintenance</b>
Clearing/Member Rate	NA	3.00%	3.00%
Customer Rate	NA	5.00%	5.00%

Hecla Mining Company (HMC) - All Months

<b>Rate Type</b>	<b>Change</b>	<b>New Initial</b>	<b>New Maintenance</b>
Clearing/Member Rate	NA	3.00%	3.00%
Customer Rate	NA	5.00%	5.00%

InterDigital, Inc. (IDC) - All Months

<b>Rate Type</b>	<b>Change</b>	<b>New Initial</b>	<b>New Maintenance</b>
Clearing/Member Rate	NA	3.00%	3.00%
Customer Rate	NA	5.00%	5.00%

Medarex, Inc. (MDX) - All Months

<b>Rate Type</b>	<b>Change</b>	<b>New Initial</b>	<b>New Maintenance</b>
Clearing/Member Rate	NA	3.00%	3.00%
Customer Rate	NA	5.00%	5.00%

Medicis Pharmaceutical Corporation – Cl. A (MRX) - All Months

<b>Rate Type</b>	<b>Change</b>	<b>New Initial</b>	<b>New Maintenance</b>
Clearing/Member Rate	NA	3.00%	3.00%
Customer Rate	NA	5.00%	5.00%

MicroStrategy Incorporated – CI. A (MSR) - All Months

<b>Rate Type</b>	<b>Change</b>	<b>New Initial</b>	<b>New Maintenance</b>
Clearing/Member Rate	NA	3.00%	3.00%
Customer Rate	NA	5.00%	5.00%

Myriad Genetics, Inc. (MYG) - All Months

<b>Rate Type</b>	<b>Change</b>	<b>New Initial</b>	<b>New Maintenance</b>
Clearing/Member Rate	NA	3.00%	3.00%
Customer Rate	NA	5.00%	5.00%

Blue Nile, Inc. (NLE) - All Months

<b>Rate Type</b>	<b>Change</b>	<b>New Initial</b>	<b>New Maintenance</b>
Clearing/Member Rate	NA	3.00%	3.00%
Customer Rate	NA	5.00%	5.00%

Open Text Corporation (OTX) - All Months

<b>Rate Type</b>	<b>Change</b>	<b>New Initial</b>	<b>New Maintenance</b>
Clearing/Member Rate	NA	3.00%	3.00%
Customer Rate	NA	5.00%	5.00%

OmniVision Technologies Inc. (OVT) - All Months

<b>Rate Type</b>	<b>Change</b>	<b>New Initial</b>	<b>New Maintenance</b>
Clearing/Member Rate	NA	3.00%	3.00%
Customer Rate	NA	5.00%	5.00%

PDL BioPharma, Inc. (PDL) - All Months

<b>Rate Type</b>	<b>Change</b>	<b>New Initial</b>	<b>New Maintenance</b>
Clearing/Member Rate	NA	3.00%	3.00%
Customer Rate	NA	5.00%	5.00%

Bankrate, Inc. (RTE) - All Months

<b>Rate Type</b>	<b>Change</b>	<b>New Initial</b>	<b>New Maintenance</b>
Clearing/Member Rate	NA	3.00%	3.00%
Customer Rate	NA	5.00%	5.00%

Riverbed Technology, Inc. (RVB) - All Months

<b>Rate Type</b>	<b>Change</b>	<b>New Initial</b>	<b>New Maintenance</b>
Clearing/Member Rate	NA	3.00%	3.00%
Customer Rate	NA	5.00%	5.00%

Stillwater Mining Company (SW9) - All Months

<b>Rate Type</b>	<b>Change</b>	<b>New Initial</b>	<b>New Maintenance</b>
Clearing/Member Rate	NA	3.00%	3.00%
Customer Rate	NA	5.00%	5.00%

TiVo Inc. (TVO) - All Months

<b>Rate Type</b>	<b>Change</b>	<b>New Initial</b>	<b>New Maintenance</b>
Clearing/Member Rate	NA	3.00%	3.00%
Customer Rate	NA	5.00%	5.00%