

Advisory Notice

Clearing House

08-88

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements

DATE: Tuesday, April 29, 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. These rates are effective with the launch of these products on **Wednesday, April 30, 2008.**

SPAN[®] MINIMUM PERFORMANCE BOND REQUIREMENTS

CME Security Futures Outright Rates

Brookfield Homes Corporation (BH9)

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

BluePhoenix Solutions Ltd. (BPH)

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

CF Industries Holdings, Inc. (CFI)

Rate Type	Change	New Initial	New Maintenance
Clearing/Member Rate	NA	22.00%	22.00%
Customer Rate	NA	22.00%	22.00%

Conn's, Inc. (CON)

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

Dendreon Corporation (DND)

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

FirstFed Financial Corp. (FED)

Rate Type	Change	New Initial	New Maintenance
Clearing/Member Rate	NA	13.00%	13.00%
Customer Rate	NA	20.00%	20.00%

FX Energy, Inc. (FXE)

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

Geron Corporation (GE9)

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

Georgia Gulf Corporation (GGC)

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

U.S. Global Investors Inc. – CI A. (GRO)

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

Hoku Scientific, Inc. (HOK)

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

Idenix Pharmaceuticals, Inc. (IDI)

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

Indymac Bancorp, Inc. (IMB)

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

James River Coal Company (JR8)

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

LSB Industries, Inc. (LXU)

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

La-Z-Boy Incorporated (LZB)

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

Medis Technologies Ltd. (MD9)

Rate Type	Change	New Initial	New Maintenance
Clearing/Member Rate	NA	27.00%	27.00%
Customer Rate	NA	27.00%	27.00%

Meritage Homes Corporation (MTH)

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

Potash Corporation of Saskatchewan Inc. (POT)

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

POZEN Inc. (POZ)

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

Seacoast Banking Corporation of Florida (SB9)

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

Standard Pacific Corp. (SDP)

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

3D Systems Corporation (TDS)

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

The Talbots, Inc. (TLB)

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

Knightsbridge Tankers Limited (VLC)

Rate Type	Change	New Initial	New Maintenance
Clearing/Member Rate	NA	19.00%	19.00%
Customer Rate	NA	20.00%	20.00%

CME Security Futures Intra-Commodity Spread Rates

Brookfield Homes Corporation (BH9) - All Months

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

BluePhoenix Solutions Ltd. (BPH) - All Months

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

CF Industries Holdings, Inc. (CFI) - All Months

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

Conn's, Inc. (CON) - All Months

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

Dendreon Corporation (DND) - All Months

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

FirstFed Financial Corp. (FED) - All Months

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

FX Energy, Inc. (FXE) - All Months

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

Geron Corporation (GE9) - All Months

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

Georgia Gulf Corporation (GGC) - All Months

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

U.S. Global Investors Inc. – CI A. (GRO) - All Months

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

Hoku Scientific, Inc. (HOK) - All Months

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

Idenix Pharmaceuticals, Inc. (IDI) - All Months

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

Indymac Bancorp, Inc. (IMB) - All Months

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

James River Coal Company (JR8) - All Months

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

LSB Industries, Inc. (LXU) - All Months

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

La-Z-Boy Incorporated (LZB) - All Months

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

Medis Technologies Ltd. (MD9) - All Months

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

Meritage Homes Corporation (MTH) - All Months

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

Potash Corporation of Saskatchewan Inc. (POT) - All Months

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

POZEN Inc. (POZ) - All Months

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

Seacoast Banking Corporation of Florida (SB9) - All Months

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

Standard Pacific Corp. (SDP) - All Months

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

3D Systems Corporation (TDS) - All Months

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

The Talbots, Inc. (TLB) - All Months

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

Knightsbridge Tankers Limited (VLC) - All Months

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