

Advisory Notice

Clearing House

08-92

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements

DATE: Tuesday, May 6, 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 will be effective with the launch of the products on **Wednesday, May 7, 2008**.

SPAN[®] MINIMUM PERFORMANCE BOND REQUIREMENTS

CME Security Futures Outright Rates

Building Materials Holding Corporation (BLG)

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

Cardica, Inc. (CRD)

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

iMergent, Inc. (IIG)

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

Local.com Corporation (LOC)

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

Oriental Express Hotels LTD – Cl. A (OE9)

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

Superconductor Technologies Inc. (SCO)

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

Trimeris, Inc. (TRM)

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

Trex Company, Inc. (TWP)

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

UltraShort Oil & Gas ProShares (DUG)

Rate Type	Change	New Initial	New Maintenance
Clearing/Member Rate	NA	10.00%	10.00%
Customer Rate	NA	20.00%	20.00%

Claymore/BNY BRIC ETF (EEB)

Rate Type	Change	New Initial	New Maintenance
Clearing/Member Rate	NA	10.00%	10.00%
Customer Rate	NA	20.00%	20.00%

iShares MSCI EAFE Growth Index Fund (EFG)

Rate Type	Change	New Initial	New Maintenance
Clearing/Member Rate	NA	5.00%	5.00%
Customer Rate	NA	20.00%	20.00%

iShares MSCI Australia Index Fund (EWA)

Rate Type	Change	New Initial	New Maintenance
Clearing/Member Rate	NA	7.00%	7.00%
Customer Rate	NA	20.00%	20.00%

iShares MSCI Malaysia Index Fund (EWM)

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

iShares iBoxx \$ High Yield Corporate Bond Fund (HYG)

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

iShares Lehman 3-7 Year Treasury Bond Fund (IE9)

Rate Type	Change	New Initial	New Maintenance
Clearing/Member Rate	NA	2.00%	2.00%
Customer Rate	NA	20.00%	20.00%

iShares Goldman Sachs Software Index Fund (IGV)

Rate Type	Change	New Initial	New Maintenance
Clearing/Member Rate	NA	6.00%	6.00%
Customer Rate	NA	20.00%	20.00%

iShares S&P Global Telecommunications Sector Index (IXP)

Rate Type	Change	New Initial	New Maintenance
Clearing/Member Rate	NA	7.00%	7.00%
Customer Rate	NA	20.00%	20.00%

iShares Dow Jones Transportation Average Index Fund (IYT)

Rate Type	Change	New Initial	New Maintenance
Clearing/Member Rate	NA	6.00%	6.00%
Customer Rate	NA	20.00%	20.00%

iShares Down Jones U.S. Telecommunications Sector (IYZ)

Rate Type	Change	New Initial	New Maintenance
Clearing/Member Rate	NA	6.00%	6.00%
Customer Rate	NA	20.00%	20.00%

PowerShares Dynamic Oil & Gas Services Portfolio (PXJ)

Rate Type	Change	New Initial	New Maintenance
Clearing/Member Rate	NA	12.00%	12.00%
Customer Rate	NA	20.00%	20.00%

Ultra S&P 500 ProShares (SSO)

Rate Type	Change	New Initial	New Maintenance
Clearing/Member Rate	NA	11.00%	11.00%
Customer Rate	NA	20.00%	20.00%

United States Oil Fund (USO)

Rate Type	Change	New Initial	New Maintenance
Clearing/Member Rate	NA	7.00%	7.00%
Customer Rate	NA	20.00%	20.00%

Powershares DB US Dollar Bullish Fund (UUP)

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

SPDR Homebuilders ETF (XHB)

Rate Type	Change	New Initial	New Maintenance
Clearing/Member Rate	NA	11.00%	11.00%
Customer Rate	NA	20.00%	20.00%

iShares S&P Global Technology Sector Index Fund (IXN)

Rate Type	Change	New Initial	New Maintenance
Clearing/Member Rate	NA	5.00%	5.00%
Customer Rate	NA	20.00%	20.00%

CME Security Futures Intra-Commodity Spread Rates

Building Materials Holding Corporation (BLG) - All Months

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

Cardica, Inc. (CRD) - All Months

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

iMergent, Inc. (IIG) - All Months

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

Local.com Corporation (LOC) - All Months

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

Oriental Express Hotels LTD – Cl. A (OE9) - All Months

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

Superconductor Technologies Inc. (SCO) - All Months

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

Trimeris, Inc. (TRM) - All Months

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

Trex Company, Inc. (TWP) - All Months

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

UltraShort Oil & Gas ProShares (DUG) - All Months

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

Claymore/BNY BRIC ETF (EEB) - All Months

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

iShares MSCI EAFE Growth Index Fund (EFG) - All Months

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

iShares MSCI Australia Index Fund (EWA) - All Months

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

iShares MSCI Malaysia Index Fund (EWM) - All Months

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

iShares iBoxx \$ High Yield Corporate Bond Fund (HYG) - All Months

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

iShares Lehman 3-7 Year Treasury Bond Fund (IE9) - All Months

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

iShares Goldman Sachs Software Index Fund (IGV) - All Months

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

iShares S&P Global Telecommunications Sector Index (IXP) - All Months

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

iShares Dow Jones Transportation Average Index Fund (IYT) - All Months

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

iShares Dow Jones U.S. Telecommunications Sector (IYZ) - All Months

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

PowerShares Dynamic Oil & Gas Services Portfolio (PXJ) - All Months

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

Ultra S&P 500 ProShares (SSO) - All Months

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

United States Oil Fund (USO) - All Months

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

Powershares DB US Dollar Bullish Fund (UUP) - All Months

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

SPDR Homebuilders ETF (XHB) - All Months

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

iShares S&P Global Technology Sector Index Fund (IXN) - All Months

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