



A CME/Chicago Board of Trade/NYMEX Company

10-103

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements:

DATE: Friday, March 12, 2010

***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 Notice 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 after the close of business on

**Friday, March 12, 2010.**

# SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
<b>CME SECURITY FUTURES - Outright Rates</b>								
<b>APOGEE ENTERPRISES INC. (APG)</b>								
AP	Customer Rate		New	USD			20%	20%
AP	Clearing Member		New	USD			20%	20%
<b>APTARGROUP INC. (ATG)</b>								
ATG	Customer Rate		New	USD			20%	20%
ATG	Clearing Member		New	USD			15%	15%
<b>AVID TECHNOLOGY INC. (AVI)</b>								
AVI	Customer Rate		New	USD			30%	30%
AVI	Clearing Member		New	USD			30%	30%
<b>BIO-REFERENCE LABS INC. (BRR)</b>								
BR	Customer Rate		New	USD			20%	20%
BR	Clearing Member		New	USD			20%	20%
<b>CAVIUM NETWORKS INC. (CAV)</b>								
CAV	Customer Rate		New	USD			24%	24%
CAV	Clearing Member		New	USD			24%	24%
<b>CEPHEID INC. (CPD)</b>								
CP	Customer Rate		New	USD			30%	30%
CP	Clearing Member		New	USD			30%	30%
<b>COINSTAR INC. (CST)</b>								
CST	Customer Rate		New	USD			20%	20%
CST	Clearing Member		New	USD			17%	17%
<b>DELEK US HOLDINGS INC. (DKH)</b>								
DK	Customer Rate		New	USD			27%	27%
DK	Clearing Member		New	USD			27%	27%
<b>DIAMOND FOODS INC. (DMN)</b>								
DM	Customer Rate		New	USD			20%	20%
DM	Clearing Member		New	USD			20%	20%
<b>DOLBY LABORATORIES INC. (DLB)</b>								
DLB	Customer Rate		New	USD			24%	24%
DLB	Clearing Member		New	USD			24%	24%
<b>EMPIRE DISTRICT ELECTRIC CO/THE (EDE)</b>								
EDE	Customer Rate		New	USD			20%	20%
EDE	Clearing Member		New	USD			11%	11%
<b>EURONET WORLDWIDE INC. (EWI)</b>								
EWI	Customer Rate		New	USD			29%	29%

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
EWI	Clearing Member		New	USD			29%	29%
<b>FLOWERS FOODS INC. (FLO)</b>								
FLO	Customer Rate		New	USD			20%	20%
FLO	Clearing Member		New	USD			11%	11%
<b>GENESEE &amp; WYOMING INC. (GWR)</b>								
GW	Customer Rate		New	USD			20%	20%
GW	Clearing Member		New	USD			15%	15%
<b>GENOPTIX INC. (GXD)</b>								
GX	Customer Rate		New	USD			29%	29%
GX	Clearing Member		New	USD			29%	29%
<b>HANESBRANDS INC. (HBI)</b>								
HBI	Customer Rate		New	USD			29%	29%
HBI	Clearing Member		New	USD			29%	29%
<b>HEALTHCARE SERVICES GROUP INC. (HCS)</b>								
HC	Customer Rate		New	USD			20%	20%
HC	Clearing Member		New	USD			15%	15%
<b>II-VI INC. (IIV)</b>								
IIV	Customer Rate		New	USD			20%	20%
IIV	Clearing Member		New	USD			20%	20%
<b>INTEGRA LIFESCIENCES HOLDINGS CORP. (IAR)</b>								
IAR	Customer Rate		New	USD			21%	21%
IAR	Clearing Member		New	USD			21%	21%
<b>KNIGHT TRANSPORTATION INC. (KNX)</b>								
KNX	Customer Rate		New	USD			20%	20%
KNX	Clearing Member		New	USD			17%	17%
<b>L-1 IDENTITY SOLUTIONS INC. (IDS)</b>								
IDS	Customer Rate		New	USD			21%	21%
IDS	Clearing Member		New	USD			21%	21%
<b>LANCASTER COLONY CORP. (LC9)</b>								
LC9	Customer Rate		New	USD			20%	20%
LC9	Clearing Member		New	USD			13%	13%
<b>LASALLE HOTEL PROPERTIES (LHO)</b>								
LHO	Customer Rate		New	USD			25%	25%
LHO	Clearing Member		New	USD			25%	25%
<b>LINCOLN ELECTRIC HOLDINGS INC. (LEC)</b>								
LEC	Customer Rate		New	USD			20%	20%
LEC	Clearing Member		New	USD			18%	18%

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
<b>LITHIA MOTORS INC. (LAD)</b>								
LAD	Customer Rate		New	USD			30%	30%
LAD	Clearing Member		New	USD			30%	30%
<b>LTC PROPERTIES INC. (LTC)</b>								
LTC	Customer Rate		New	USD			20%	20%
LTC	Clearing Member		New	USD			17%	17%
<b>PHARMERICA CORP. (PM8)</b>								
PM8	Customer Rate		New	USD			22%	22%
PM8	Clearing Member		New	USD			22%	22%
<b>PSYCHIATRIC SOLUTIONS INC. (PSY)</b>								
PSY	Customer Rate		New	USD			30%	30%
PSY	Clearing Member		New	USD			30%	30%
<b>RED ROBIN GOURMET BURGERS INC. (RRG)</b>								
RR	Customer Rate		New	USD			26%	26%
RR	Clearing Member		New	USD			26%	26%
<b>REGENERON PHARMACEUTICALS INC. (REG)</b>								
RE	Customer Rate		New	USD			23%	23%
RE	Clearing Member		New	USD			23%	23%
<b>SENSIENT TECHNOLOGIES CORP. (SXT)</b>								
SXT	Customer Rate		New	USD			20%	20%
SXT	Clearing Member		New	USD			15%	15%
<b>STERIS CORP. (SSC)</b>								
SSC	Customer Rate		New	USD			30%	30%
SSC	Clearing Member		New	USD			30%	30%
<b>STRAYER EDUCATION INC. (SE7)</b>								
SE7	Customer Rate		New	USD			20%	20%
SE7	Clearing Member		New	USD			20%	20%
<b>SYKES ENTERPRISES INC. (SY7)</b>								
SY7	Customer Rate		New	USD			21%	21%
SY7	Clearing Member		New	USD			21%	21%
<b>TELMEX INTERNACIONAL SAB DE CV (TII)</b>								
TII	Customer Rate		New	USD			20%	20%
TII	Clearing Member		New	USD			15%	15%
<b>TEXAS ROADHOUSE INC. (TXR)</b>								
TXR	Customer Rate		New	USD			20%	20%
TXR	Clearing Member		New	USD			17%	17%

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
<b>TRIMBLE NAVIGATION LTD. (TNL)</b>								
TNL	Customer Rate		New	USD			22%	22%
TNL	Clearing Member		New	USD			22%	22%
<b>UNITED NATURAL FOODS INC. (UNF)</b>								
UNF	Customer Rate		New	USD			21%	21%
UNF	Clearing Member		New	USD			21%	21%
<b>WABTEC CORP/DE (WC9)</b>								
WC	Customer Rate		New	USD			23%	23%
WC	Clearing Member		New	USD			23%	23%
<b>ZEBRA TECHNOLOGIES CORP. (ZBR)</b>								
ZBR	Customer Rate		New	USD			20%	20%
ZBR	Clearing Member		New	USD			16%	16%

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Intra Spreads</b>								
<b>CME SECURITY FUTURES - Intra Spreads</b>								
<b>APG - Apogee Enterprises Inc. (APOGEE ENTERPRISES INC.)</b>								
AP	Customer Rate		New	USD			5%	5%
AP	Clearing/Membe		New	USD			3%	3%
<b>ATG - Aptargroup Inc. (APTARGROUP INC.)</b>								
ATG	Customer Rate		New	USD			5%	5%
ATG	Clearing/Membe		New	USD			3%	3%
<b>AVI - Avid Technology Inc. (AVID TECHNOLOGY INC.)</b>								
AVI	Customer Rate		New	USD			5%	5%
AVI	Clearing/Membe		New	USD			3%	3%
<b>BRR - Bio-Reference Labs Inc. (BIO-REFERENCE LABS INC.)</b>								
BR	Customer Rate		New	USD			5%	5%
BR	Clearing/Membe		New	USD			3%	3%
<b>CAV - Cavium Networks Inc. (CAVIUM NETWORKS INC.)</b>								
CAV	Customer Rate		New	USD			5%	5%
CAV	Clearing/Membe		New	USD			3%	3%
<b>CPD - Cepheid Inc. (CEPHEID INC.)</b>								
CP	Customer Rate		New	USD			5%	5%
CP	Clearing/Membe		New	USD			3%	3%
<b>CST - Coinstar Inc. (COINSTAR INC.)</b>								
CST	Customer Rate		New	USD			5%	5%
CST	Clearing/Membe		New	USD			3%	3%
<b>DKH - Delek US Holdings Inc. (DELEK US HOLDINGS INC.)</b>								
DK	Customer Rate		New	USD			5%	5%
DK	Clearing/Membe		New	USD			3%	3%
<b>DLB - Dolby Laboratories Inc. (DOLBY LABORATORIES INC.)</b>								
DLB	Customer Rate		New	USD			5%	5%
DLB	Clearing/Membe		New	USD			3%	3%
<b>DMN - Diamond Foods Inc. (DIAMOND FOODS INC.)</b>								
DM	Customer Rate		New	USD			5%	5%
DM	Clearing/Membe		New	USD			3%	3%
<b>EDE - Empire District Electric Co/The (EMPIRE DISTRICT ELECTRIC CO/THE)</b>								
EDE	Customer Rate		New	USD			5%	5%
EDE	Clearing/Membe		New	USD			3%	3%

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Intra Spreads</b>								
<b>EWI - Euronet Worldwide Inc. (EURONET WORLDWIDE INC.)</b>								
EWI	Customer Rate		New	USD			5%	5%
EWI	Clearing/Membe		New	USD			3%	3%
<b>FLO - Flowers Foods Inc. (FLOWERS FOODS INC.)</b>								
FLO	Customer Rate		New	USD			5%	5%
FLO	Clearing/Membe		New	USD			3%	3%
<b>GWR - Genesee &amp; Wyoming Inc. (GENESEE &amp; WYOMING INC.)</b>								
GW	Customer Rate		New	USD			5%	5%
GW	Clearing/Membe		New	USD			3%	3%
<b>GXD - Genoptix Inc. (GENOPTIX INC.)</b>								
GX	Customer Rate		New	USD			5%	5%
GX	Clearing/Membe		New	USD			3%	3%
<b>HBI - Hanesbrands Inc. (HANESBRANDS INC.)</b>								
HBI	Customer Rate		New	USD			5%	5%
HBI	Clearing/Membe		New	USD			3%	3%
<b>HCS - Healthcare Services Group Inc. (HEALTHCARE SERVICES GROUP INC.)</b>								
HC	Customer Rate		New	USD			5%	5%
HC	Clearing/Membe		New	USD			3%	3%
<b>IAR - Integra LifeSciences Holdings Corp. (INTEGRA LIFESCIENCES HOLDINGS CORP.)</b>								
IAR	Customer Rate		New	USD			5%	5%
IAR	Clearing/Membe		New	USD			3%	3%
<b>IDS - L-1 Identity Solutions Inc. (L-1 IDENTITY SOLUTIONS INC.)</b>								
IDS	Customer Rate		New	USD			5%	5%
IDS	Clearing/Membe		New	USD			3%	3%
<b>IIV - II-VI Inc. (II-VI INC.)</b>								
IIV	Customer Rate		New	USD			5%	5%
IIV	Clearing/Membe		New	USD			3%	3%
<b>KNX - Knight Transportation Inc. (KNIGHT TRANSPORTATION INC.)</b>								
KNX	Customer Rate		New	USD			5%	5%
KNX	Clearing/Membe		New	USD			3%	3%
<b>LAD - Lithia Motors Inc. (LITHIA MOTORS INC.)</b>								
LAD	Customer Rate		New	USD			5%	5%
LAD	Clearing/Membe		New	USD			3%	3%
<b>LC9 - Lancaster Colony Corp. (LANCASTER COLONY CORP.)</b>								
LC9	Customer Rate		New	USD			5%	5%
LC9	Clearing/Membe		New	USD			3%	3%

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Intra Spreads</b>								
<b>LEC - Lincoln Electric Holdings Inc. (LINCOLN ELECTRIC HOLDINGS INC.)</b>								
LEC	Customer Rate		New	USD			5%	5%
LEC	Clearing/Membe		New	USD			3%	3%
<b>LHO - LaSalle Hotel Properties (LASALLE HOTEL PROPERTIES)</b>								
LHO	Customer Rate		New	USD			5%	5%
LHO	Clearing/Membe		New	USD			3%	3%
<b>LTC - LTC Properties Inc. (LTC PROPERTIES INC.)</b>								
LTC	Customer Rate		New	USD			5%	5%
LTC	Clearing/Membe		New	USD			3%	3%
<b>PM8 - PharMerica Corp. (PHARMERICA CORP.)</b>								
PM8	Customer Rate		New	USD			5%	5%
PM8	Clearing/Membe		New	USD			3%	3%
<b>PSY - Psychiatric Solutions Inc. (PSYCHIATRIC SOLUTIONS INC.)</b>								
PSY	Customer Rate		New	USD			5%	5%
PSY	Clearing/Membe		New	USD			3%	3%
<b>REG - Regeneron Pharmaceuticals Inc. (REGENERON PHARMACEUTICALS INC.)</b>								
RE	Customer Rate		New	USD			5%	5%
RE	Clearing/Membe		New	USD			3%	3%
<b>RRG - Red Robin Gourmet Burgers Inc. (RED ROBIN GOURMET BURGERS INC.)</b>								
RR	Customer Rate		New	USD			5%	5%
RR	Clearing/Membe		New	USD			3%	3%
<b>SE7 - Strayer Education Inc. (STRAYER EDUCATION INC.)</b>								
SE7	Customer Rate		New	USD			5%	5%
SE7	Clearing/Membe		New	USD			3%	3%
<b>SSC - STERIS Corp. (STERIS CORP.)</b>								
SSC	Customer Rate		New	USD			5%	5%
SSC	Clearing/Membe		New	USD			3%	3%
<b>SXT - Sensient Technologies Corp. (SENSIENT TECHNOLOGIES CORP.)</b>								
SXT	Customer Rate		New	USD			5%	5%
SXT	Clearing/Membe		New	USD			3%	3%
<b>SY7 - SYKES Enterprises Inc. (SYKES ENTERPRISES INC.)</b>								
SY7	Customer Rate		New	USD			5%	5%
SY7	Clearing/Membe		New	USD			3%	3%
<b>TII - Telmex Internacional SAB de CV (TELMEX INTERNACIONAL SAB DE CV)</b>								
TII	Customer Rate		New	USD			5%	5%
TII	Clearing/Membe		New	USD			3%	3%



## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Intra Spreads</b>								
<b>TNL - Trimble Navigation Ltd. (TRIMBLE NAVIGATION LTD.)</b>								
TNL	Customer Rate		New	USD			5%	5%
TNL	Clearing/Membe		New	USD			3%	3%
<b>TXR - Texas Roadhouse Inc. (TEXAS ROADHOUSE INC.)</b>								
TXR	Customer Rate		New	USD			5%	5%
TXR	Clearing/Membe		New	USD			3%	3%
<b>UNF - United Natural Foods Inc. (UNITED NATURAL FOODS INC.)</b>								
UNF	Customer Rate		New	USD			5%	5%
UNF	Clearing/Membe		New	USD			3%	3%
<b>WC9 - Wabtec Corp/DE (WABTEC CORP/DE)</b>								
WC	Customer Rate		New	USD			5%	5%
WC	Clearing/Membe		New	USD			3%	3%
<b>ZBR - Zebra Technologies Corp. (ZEBRA TECHNOLOGIES CORP.)</b>								
ZBR	Customer Rate		New	USD			5%	5%
ZBR	Clearing/Membe		New	USD			3%	3%