

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.

СС	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outri	ight Rates							
			CME SECU	RITY FU	TURES - Out	tright Rates		
APO	GEE ENTERPRISES	S INC. (APG)						
AP	Customer Rate	-	New	USD	·		20%	20%
AP	Clearing Member		New	USD			20%	20%
APT/	ARGROUP INC. (AT	ΓG)						
ATG	Customer Rate		New	USD			20%	20%
ATG	Clearing Member		New	USD			15%	15%
AVID	TECHNOLOGY IN	C. (AVI)						
AVI	Customer Rate		New	USD			30%	30%
AVI	Clearing Member		New	USD			30%	30%
BIO-	REFERENCE LABS	S INC. (BRR)						
BR	Customer Rate		New	USD			20%	20%
BR	Clearing Member		New	USD			20%	20%
CAV	IUM NETWORKS IN	NC. (CAV)						
CAV	Customer Rate		New	USD			24%	24%
CAV	Clearing Member		New	USD			24%	24%
CEP	HEID INC. (CPD)							
СР	Customer Rate		New	USD			30%	30%
СР	Clearing Member		New	USD			30%	30%
COIN	NSTAR INC. (CST)							
CST	Customer Rate		New	USD			20%	20%
CST	Clearing Member		New	USD			17%	17%
DELI	EK US HOLDINGS I	INC. (DKH)						
DK	Customer Rate		New	USD			27%	27%
DK	Clearing Member		New	USD			27%	27%
DIAN	OND FOODS INC.	(DMN)						
DM	Customer Rate		New	USD			20%	20%
DM	Clearing Member		New	USD			20%	20%
DOL	BY LABORATORIE	S INC. (DLB)						
DLB	Customer Rate		New	USD			24%	24%
DLB	Clearing Member		New	USD			24%	24%
EMP	IRE DISTRICT ELE	CTRIC CO/THE	E (EDE)					
EDE	Customer Rate		New	USD			20%	20%
EDE	Clearing Member		New	USD			11%	11%
EUR	ONET WORLDWIDI	E INC. (EWI)						
EWI	Customer Rate	<u> </u>	New	USD			29%	29%
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СС	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outri	ight Rates							
EWI	Clearing Member		New	USD			29%	29%
FLO	WERS FOODS INC.	(FLO)						
FLO	Customer Rate		New	USD			20%	20%
FLO	Clearing Member		New	USD			11%	11%
GEN	ESEE & WYOMING	INC. (GWR)						
GW	Customer Rate		New	USD			20%	20%
GW	Clearing Member		New	USD			15%	15%
GEN	OPTIX INC. (GXD)							
GX	Customer Rate		New	USD			29%	29%
GX	Clearing Member		New	USD			29%	29%
HAN	ESBRANDS INC. (H	HBI)						
НВІ	Customer Rate		New	USD			29%	29%
HBI	Clearing Member		New	USD			29%	29%
HEA	LTHCARE SERVIC	ES GROUP INC	. (HCS)					
HC	Customer Rate		New	USD			20%	20%
HC	Clearing Member		New	USD			15%	15%
II-VI	INC. (IIV)							
IIV	Customer Rate		New	USD			20%	20%
IIV	Clearing Member		New	USD			20%	20%
INTE	GRA LIFESCIENCE	ES HOLDINGS (CORP. (IAR)					
IAR	Customer Rate		New	USD			21%	21%
IAR	Clearing Member		New	USD			21%	21%
KNIG	HT TRANSPORTA	TION INC. (KN)	()					
KNX	Customer Rate		New	USD			20%	20%
KNX	Clearing Member		New	USD			17%	17%
L-1 II	DENTITY SOLUTIO	NS INC. (IDS)						
IDS	Customer Rate		New	USD			21%	21%
IDS	Clearing Member		New	USD			21%	21%
LAN	CASTER COLONY	CORP. (LC9)						
LC9	Customer Rate		New	USD			20%	20%
LC9	Clearing Member		New	USD			13%	13%
LAS	ALLE HOTEL PROF	PERTIES (LHO)						
LHO	Customer Rate		New	USD			25%	25%
LHO	Clearing Member		New	USD			25%	25%
LINC	OLN ELECTRIC HO	OLDINGS INC. (LEC)					
LEC	Customer Rate		New	USD			20%	20%
LEC	Clearing Member		New	USD			18%	18%
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Cutright Rates LITHIA MOTORS INC. (LAD)	СС	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
LAD Customer Rate New USD 30% 30% LAD Clearing Member New USD 30% 30% LTC PROPERTIES INC. (LTC) LTC USD 20% 20% LTC Customer Rate New USD 17% 17% PHARMERICA CORP. (PM8) PMB Customer Rate New USD 22% 22% PMB Clearing Member New USD 22% 22% PSYCHIATRIC SOLUTIONS INC. (PSY) PSY Customer Rate New USD 30% 30% PSY Customer Rate New USD 30% 30% 30% PSY Customer Rate New USD 30% 30% RE Qustomer Rate New USD 26% 26% RE Customer Rate New USD 26% 26% REGENERON PHARMACEUTICALS INC. (REG) RE 23% 23% 23% RE Customer Rate New USD 20% 20% SEXT Cleari	Outr	ight Rates							
LAD Clearing Member New USD 30% 30% LTC POPERTIES INC. (LTC) Customer Rate New USD 20% 20% LTC Customer Rate New USD 17% 17% PHARMERICA CORP. (PM8) PMB Customer Rate New USD 22% 22% PMB Customer Rate New USD 30% 30% PMB Customer Rate New USD 30% 30% PSY Clearing Member New USD 30% 30% PSY Clearing Member New USD 26% 26% PSY Clearing Member New USD 26% 26% PSY Clearing Member New USD 26% 26% PSY Clearing Member New USD 23% 23% PSY Clearing Member New USD 20% 20% PSY Clearing Member New USD	LITH	IIA MOTORS INC. (LAD)						
LTC PROPERTIES INC. (LTC) LTC Customer Rate New USD 20% 20% LTC Clearing Member New USD 17% 17% PHARMERICA CORP. (PM8) V USD 22% 22% PMB Customer Rate New USD 22% 22% 22% PSYCHATRIC SOLUTIONS INC. (PSV) V USD 30% 26% 26% 26% 26% 26% 26% 26% 26% 26% 26% 26% 26% 26% 26% 26% 26% 26% 26%	LAD	Customer Rate		New	USD			30%	30%
LTC	LAD	Clearing Member		New	USD			30%	30%
LTC Clearing Member New USD 17% 17% PHARMERICA CORP. (PM6) PM8 Customer Rate New USD 22% 22% PM6 Clearing Member New USD 22% 22% PSY-CHATRIC SOLUTIONS INC. (PSY) Very Customer Rate New USD 30% 30% PSY Clearing Member New USD 30% 30% PSY Clearing Member New USD 26% 26% RE Oustomer Rate New USD 26% 26% RE Customer Rate New USD 23% 23% RE Customer Rate New USD 20% 20% SEMSIENT TECHNOLOGIES CORP. (ST) STENSIENT TECHNOLOGIES CORP. (ST) SSC Customer Rate New USD 30% 30% STENSIEN CORP. (SSC) SSC Customer Rate New USD 30% 20%	LTC	PROPERTIES INC.	(LTC)						
PHARMERICA CORP. (PM8) PM8 Customer Rate New USD 22% 22% PM8 Clearing Member New USD 22% 22% PSYCHIATRIC SOLUTIONS INC. (PSY) PSY Customer Rate New USD 30% 30% RED ROBIN GOURMET BURGERS INC. (RRG) RED ROBIN GOURMET BURGERS INC. (RRG) 26% 26% RE Customer Rate New USD 26% 26% RR Clearing Member New USD 26% 26% RE Customer Rate New USD 23% 23% RE Clearing Member New USD 23% 23% SEX Customer Rate New USD 20% 20% SEXT Clearing Member New USD 30% 30% SSC Customer Rate New USD 30% 30% SSC Customer Rate New USD 20% 20% SET Customer Rate New USD 20% 20	LTC	Customer Rate		New	USD			20%	20%
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TII Customer Rate New USD 20% 20% TII Clearing Member New USD 15% 15% TEXAS ROADHOUSE INC. (TXR) TXR Customer Rate New USD 20% 20%	SY7	Clearing Member		New	USD			21%	21%
TII Clearing Member New USD 15% 15% TEXAS ROADHOUSE INC. (TXR) TXR Customer Rate New USD 20% 20%	TELI	MEX INTERNACION	NAL SAB DE CV	(TII)					
TEXAS ROADHOUSE INC. (TXR) TXR Customer Rate New USD 20% 20%	TII	Customer Rate		New	USD			20%	20%
TXR Customer Rate New USD 20% 20%	TII	Clearing Member		New	USD			15%	15%
	TEX	AS ROADHOUSE II	NC. (TXR)						
TXR Clearing Member New USD 17% 17%	TXR	Customer Rate		New	USD			20%	20%
	TXR	Clearing Member		New	USD			17%	17%

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance	
Outr	ight Rates								
TRIM	IBLE NAVIGATION	LTD. (TNL)							
TNL	Customer Rate		New	USD			22%	22%)
TNL	Clearing Member		New	USD			22%	22%)
UNIT	ED NATURAL FO	DDS INC. (UNF)							
UNF	Customer Rate		New	USD			21%	21%)
UNF	Clearing Member		New	USD			21%	21%	•
WAB	TEC CORP/DE (W	C9)							
WC	Customer Rate		New	USD			23%	23%)
WC	Clearing Member		New	USD			23%	23%)
ZEBI	RA TECHNOLOGIE	S CORP. (ZBR))						
ZBR	Customer Rate		New	USD			20%	20%)
ZBR	Clearing Member		New	USD			16%	16%)

СС	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra	Spreads							
			CME SECU	RITY FU	TURES - Inti	ra Spreads		
APG	- Apogee Enterpri	ises Inc. (APOGI				-		
AP	Customer Rate		New	USD	-		5%	5%
AP	Clearing/Membe		New	USD			3%	3%
ATG	- Aptargroup Inc. ((APTARGROUP	INC.)					
ATG	Customer Rate		New	USD			5%	5%
ATG	Clearing/Membe		New	USD			3%	3%
AVI -	- Avid Technology	Inc. (AVID TECH	HNOLOGY IN	C.)				
AVI	Customer Rate		New	USD			5%	5%
AVI	Clearing/Membe		New	USD			3%	3%
BRR	- Bio-Reference La	abs Inc. (BIO-RE	FERENCE L	ABS INC	;.)			
BR	Customer Rate		New	USD			5%	5%
BR	Clearing/Membe		New	USD			3%	3%
CAV	- Cavium Network	s Inc. (CAVIUM	NETWORKS	INC.)				
CAV	Customer Rate		New	USD			5%	5%
CAV	Clearing/Membe		New	USD			3%	3%
CPD	- Cepheid Inc. (CE	EPHEID INC.)						
СР	Customer Rate		New	USD			5%	5%
СР	Clearing/Membe		New	USD			3%	3%
CST	- Coinstar Inc. (CC	DINSTAR INC.)						
CST	Customer Rate		New	USD			5%	5%
CST	Clearing/Membe		New	USD			3%	3%
DKH	l - Delek US Holdin	gs Inc. (DELEK	US HOLDING	S INC.)				
DK	Customer Rate		New	USD			5%	5%
DK	Clearing/Membe		New	USD			3%	3%
DLB	- Dolby Laboratori	ies Inc. (DOLBY	LABORATO	RIES INC	;.)			
DLB	Customer Rate		New	USD			5%	5%
DLB	Clearing/Membe		New	USD			3%	3%
DMN	l - Diamond Foods	Inc. (DIAMOND	FOODS INC.)				
DM	Customer Rate		New	USD			5%	5%
DM	Clearing/Membe		New	USD			3%	3%
EDE	- Empire District E	Electric Co/The (EMPIRE DIST	TRICT EL	ECTRIC CO)/THE)		
EDE	Customer Rate		New	USD			5%	5%
EDE	Clearing/Membe		New	USD			3%	3%

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CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra	Spreads							
EWI	- Euronet Worldwi	de Inc. (EURON	ET WORLDW	IDE INC.	.)			
EWI	Customer Rate		New	USD			5%	5%
EWI	Clearing/Membe		New	USD			3%	3%
FLO	- Flowers Foods Ir	nc. (FLOWERS F	OODS INC.)					
FLO	Customer Rate		New	USD			5%	5%
FLO	Clearing/Membe		New	USD			3%	3%
GWF	R - Genesee & Wyo	ming Inc. (GENI	ESEE & WYO	MING IN	C.)			
GW	Customer Rate		New	USD			5%	5%
GW	Clearing/Membe		New	USD			3%	3%
GXD	- Genoptix Inc. (G	ENOPTIX INC.)						
GX	Customer Rate		New	USD			5%	5%
GX	Clearing/Membe		New	USD			3%	3%
нві -	- Hanesbrands Inc.	. (HANESBRANI	OS INC.)					
HBI	Customer Rate		New	USD			5%	5%
HBI	Clearing/Membe		New	USD			3%	3%
HCS	- Healthcare Servi	ces Group Inc. (HEALTHCAR	RE SERV	ICES GROU	IP INC.)		
НС	Customer Rate		New	USD			5%	5%
HC	Clearing/Membe		New	USD			3%	3%
IAR ·	- Integra LifeSciend	ces Holdings Co	orp. (INTEGR	A LIFES	CIENCES HO	OLDINGS CORP.)		
IAR	Customer Rate		New	USD			5%	5%
IAR	Clearing/Membe		New	USD			3%	3%
IDS -	- L-1 Identity Soluti	ions Inc. (L-1 ID	ENTITY SOLU	JTIONS I	INC.)			
IDS	Customer Rate		New	USD			5%	5%
IDS	Clearing/Membe		New	USD			3%	3%
IIV -	II-VI Inc. (II-VI INC.))						
IIV	Customer Rate		New	USD			5%	5%
IIV	Clearing/Membe		New	USD			3%	3%
KNX	- Knight Transpor	tation Inc. (KNIC	HT TRANSP	ORTATI	ON INC.)			
KNX	Customer Rate	·	New	USD	-		5%	5%
KNX	Clearing/Membe		New	USD			3%	3%
LAD	- Lithia Motors Inc	:. (LITHIA MOTO	RS INC.)					
LAD	Customer Rate		New	USD			5%	5%
LAD			New	USD			3%	3%
LC9	- Lancaster Colony	y Corp. (LANCA	STER COLON	NY CORF	P.)			
LC9			New	USD	•		5%	5%
LC9	Clearing/Membe		New	USD			3%	3%
	-							

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra	Spreads							
LEC	- Lincoln Electric H	loldings Inc. (LI	NCOLN ELEC	CTRIC H	OLDINGS IN	IC.)		
LEC	Customer Rate		New	USD			5%	5%
LEC	Clearing/Membe		New	USD			3%	3%
LHO	- LaSalle Hotel Pro	perties (LASAL	LE HOTEL P	ROPERT	TIES)			
LHO	Customer Rate		New	USD			5%	5%
LHO	Clearing/Membe		New	USD			3%	3%
LTC	- LTC Properties In	c. (LTC PROPE	RTIES INC.)					
LTC	Customer Rate		New	USD			5%	5%
LTC	Clearing/Membe		New	USD			3%	3%
PM8	- PharMerica Corp	. (PHARMERICA	A CORP.)					
PM8	Customer Rate		New	USD			5%	5%
PM8	Clearing/Membe		New	USD			3%	3%
PSY	- Psychiatric Solut	ions Inc. (PSYC	HIATRIC SOL	UTIONS	S INC.)			
PSY	Customer Rate		New	USD			5%	5%
PSY	Clearing/Membe		New	USD			3%	3%
REG	- Regeneron Phari	maceuticals Inc.	. (REGENERO	ON PHAF	RMACEUTIC	CALS INC.)		
RE	Customer Rate		New	USD			5%	5%
RE	Clearing/Membe		New	USD			3%	3%
RRG	- Red Robin Gourn	met Burgers Inc	. (RED ROBII	N GOUR	MET BURG	ERS INC.)		
RR	Customer Rate		New	USD			5%	5%
RR	Clearing/Membe		New	USD			3%	3%
SE7	- Strayer Education	n Inc. (STRAYER	R EDUCATION	N INC.)				
SE7	Customer Rate		New	USD			5%	5%
SE7	Clearing/Membe		New	USD			3%	3%
SSC	- STERIS Corp. (ST	TERIS CORP.)						
SSC	Customer Rate		New	USD			5%	5%
SSC	Clearing/Membe		New	USD			3%	3%
SXT	- Sensient Technol	logies Corp. (SE	NSIENT TEC	HNOLO	GIES CORP	.)		
SXT	Customer Rate		New	USD			5%	5%
SXT	Clearing/Membe		New	USD			3%	3%
SY7	- SYKES Enterprise	es Inc. (SYKES	ENTERPRISE	S INC.)				
SY7	Customer Rate		New	USD			5%	5%
SY7	Clearing/Membe		New	USD			3%	3%
TII -	Telmex Internacion	al SAB de CV (TELMEX INTE	RNACIO	ONAL SAB [DE CV)		
TII	Customer Rate		New	USD			5%	5%
TII	Clearing/Membe		New	USD			3%	3%

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance	
Intra	Spreads								
TNL -	· Trimble Navigation	on Ltd. (TRIMBL	E NAVIGATIO	ON LTD.))				
TNL	Customer Rate		New	USD			5%	5%)
TNL	Clearing/Membe		New	USD			3%	3%	,
TXR -	- Texas Roadhous	e Inc. (TEXAS R	OADHOUSE	INC.)					
TXR	Customer Rate		New	USD			5%	5%)
TXR	Clearing/Membe		New	USD			3%	3%)
UNF ·	- United Natural F	oods Inc. (UNITI	ED NATURAL	. FOODS	INC.)				
UNF	Customer Rate		New	USD			5%	5%)
UNF	Clearing/Membe		New	USD			3%	3%)
WC9	- Wabtec Corp/DE	(WABTEC COR	(P/DE)						
WC	Customer Rate		New	USD			5%	5%)
WC	Clearing/Membe		New	USD			3%	3%)
ZBR ·	- Zebra Technolog	jies Corp. (ZEBF	RA TECHNOL	OGIES (CORP.)				
ZBR	Customer Rate		New	USD			5%	5%)
ZBR	Clearing/Membe		New	USD			3%	3%)