

CME Group

Acceptable Performance Bond Collateral for CME/OCC Cross-Margin Program

Asset Class	Requirement Type Eligibility	Description	Haircut Schedule						Eligible for Customer Segregated Requirements	Eligible for House (Proprietary) Requirements	Notes
Cash	Core 100%	• U.S. dollar	0%						Yes	Yes	
Asset Class	Requirement Type Eligibility	Description	Haircut Schedule						Eligible for Customer Segregated Requirements	Eligible for House (Proprietary) Requirements	Notes
			Time to Maturity (Years)								
			0 to ≤1	>1 to ≤3	>3 to ≤5	>5 to ≤10	>10 to ≤30	> 30			
U.S. Treasuries	Core 100%	• T-Bills	1%	--	--	--	--	---	Yes	Yes	
		• T-Notes	1%	2.5%	3%	5%	8%	--			
		• T-Bonds	1%	2.5%	3%	5%	8%	--			

Notes:

- CME may manage specific collateral concentrations in all circumstances. CME may contact members directly to request collateral substitution.