

**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%	<ul style="list-style-type: none"> <li>U.S. dollar</li> </ul>	0%						Yes	Yes	
Letters of Credit	Core 25%	<ul style="list-style-type: none"> <li>Letters of Credit</li> </ul>	0%						Yes	Yes	<ul style="list-style-type: none"> <li>Capped at \$500 million per clearing member</li> <li>Not permitted to meet house performance bond requirements for financial affiliated clearing members</li> </ul>
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%	<ul style="list-style-type: none"> <li>T-Bills</li> </ul>	0.5%	--	--	--	--	--	Yes	Yes	
		<ul style="list-style-type: none"> <li>T-Notes</li> </ul>	1%	2.5%	3%	4.5%	8%	--			
		<ul style="list-style-type: none"> <li>T-Bonds</li> </ul>	1%	2.5%	3%	4.5%	8%	--			

Notes:

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