

**CME Group**  
**Acceptable Performance Bond Collateral for FEX Positions at CME Clearing**

Asset Class	Requirement Type Eligibility	Description	Haircut Schedule						Eligible for Customer 30.7 Requirements	Eligible for House (Proprietary) Requirements	Notes
Cash	Core 100%	<ul style="list-style-type: none"> <li>Australian Dollar</li> <li>U.S. Dollar</li> </ul>	0%						Yes	Yes	<ul style="list-style-type: none"> <li>AUD requirements can only be met with AUD cash</li> <li>Please see the Cross-Currency Haircut Percentages file for applicable cross-currency haircuts applied to all assets</li> <li>\$250 million USDE limit across the clearing member and affiliates on all foreign currency meeting a requirement in a different currency<sup>1</sup></li> </ul>
Foreign Sovereign Debt	Core 100%	Discount Bills from the following countries:  <ul style="list-style-type: none"> <li>Australia</li> </ul>	Time to Maturity						Yes	Yes	<ul style="list-style-type: none"> <li>\$250 million USDE cap on Australian debt across the clearing member and affiliates<sup>1</sup>.</li> <li>Australian debt may not exceed 10 years' time to maturity.</li> <li>Australian debt may only meet USD requirements</li> </ul>
			0 to ≤1 yrs	>1 to ≤3 yrs	>3 to ≤5 yrs	>5 to ≤10 yrs	>10 to ≤30 yrs	> 30 yrs			
		5%			--	--	--				
U.S. Treasuries	Core 100%	Notes and Bonds from the following countries:  <ul style="list-style-type: none"> <li>Australia</li> </ul>	Time to Maturity						Yes	Yes	<ul style="list-style-type: none"> <li>All U.S. Treasuries may only meet USD requirements</li> <li>\$1 billion cap on TIPS across the clearing member and affiliates<sup>1</sup></li> <li>\$1 billion cap on STRIPS across the clearing member and affiliates<sup>1</sup></li> </ul>
			0 to ≤1 yrs	>1 to ≤3 yrs	>3 to ≤5 yrs	>5 to ≤10 yrs	>10 to ≤30 yrs	> 30 yrs			
		6%			7.50%	--	--				
U.S. Treasuries	Core 100%	Time to Maturity						Yes	Yes	<ul style="list-style-type: none"> <li>All U.S. Treasuries may only meet USD requirements</li> <li>\$1 billion cap on TIPS across the clearing member and affiliates<sup>1</sup></li> <li>\$1 billion cap on STRIPS across the clearing member and affiliates<sup>1</sup></li> </ul>	
		0 to ≤1 yrs	>1 to ≤3 yrs	>3 to ≤5 yrs	>5 to ≤10 yrs	>10 to ≤30 yrs	> 30 yrs				
		• T-Bills	0.50%	--	--	--	--				--
		• TFRNs	1%	2%	--	--	--				--
		• T-Notes	1%	2%	3%	4.50%	8%				--
		• T-Bonds	1%	2%	3%	4.50%	8%				--
		• TIPS	1%	2%	3%	4.50%	8%				--
• TSTRIPS	11%	11%	11%	11%	11%	11%					

<sup>1</sup> Limit is measured across the entire clearing member, including non-FEX requirements. Please reach out to the Banking Team at +1 312 207 2594 for more information related to limits on FEX collateral.