

TO: Clearing Member Firms
Chief Financial Officers
Back Office Managers

FROM: CME Clearing

ADVISORY #: 16-141

SUBJECT: Amendments to CME Rules 8G930.C. (Acceptable Performance Bond Deposits for IRS Products) and 8H930.C. (Acceptable Performance Bond Deposits for CDS Products)

Effective Thursday, April 14, 2016, and pending all relevant CFTC regulatory review periods, Chicago Mercantile Exchange Inc. ("CME" or "Exchange") will adopt amendments to Rule 8G930.C. ("Acceptable Performance Bond Deposits for IRS Products") and Rule 8H930.C ("Acceptable Performance Bond Deposits for CDS Products").

The amendments to Rules 8G903.C. and 8H930.C. will clarify that debt and equity issued by sanctioned parties may not be posted as acceptable performance bond by IRS and CDS Clearing Members, respectively. The amendments are intended to make the IRS and CDS clearing rules consistent with recent amendments to Rule 930.C. ("Acceptable Performance Bond Deposits") for all other CME Group Exchange products which became effective on February 29, 2016.

If you have any questions, please contact CME Clearing Compliance at ClearingCompliance@cmegroup.com.

Regards,
CME Clearing