

TO: Clearing Member Firms

Chief Financial Officers Back Office Managers

FROM: CME Clearing

Advisory #: 18-084

SUBJECT: Mexican Foreign Sovereign Debt Limit Change

DATE: February 27, 2018

Pursuant to CME Clearing's acceptable collateral listed on its website, Mexican foreign sovereign debt is currently accepted to meet performance bond requirements denominated in Mexican Peso, limited to \$100 million USDE per clearing member (and affiliates).

Effective March 1, the limit will be increased to \$250 million USDE per clearing member (and affiliates) and Mexican foreign sovereign debt will be permitted to meet performance bond requirements denominated in any currency, subject to the cross-currency haircut schedule listed on the cash section of acceptable collateral on the CME website.

For collateral acceptance criteria, as well as information regarding limits and haircuts, please see the <u>Standard Acceptable Collateral and Resources website</u>.

For questions, please contact Credit Risk at CreditRisk@cmegroup.com.