



13-322

DATE: July 12, 2013

TO: Clearing Member Firms

FROM: CME Clearing

SUBJECT: **Margin Offsets for Eris Exchange Standard Futures vs. Eris Exchange Flex Futures to Begin on Monday July 15, 2013**

On **Monday July 15, 2013**, CME Clearing will begin offering margin offsets for Eris Standard futures together with Eris Exchange Flex futures. The program will be available for both customer and house accounts on that date.

The program will allow accounts with offsetting positions in Eris Standard futures and Eris Exchange Flex futures contracts to obtain risk offsets and, hence, updated performance bond (initial margin) requirements.

To take advantage of the program, clearing firms will utilize existing or establish special firm numbers for Eris Flex futures to be margined together with Eris Standards contracts. You can execute directly with the special firm number, do an allocation on trade date, or do a transfer at any time.

The updated margin requirements will be reflected in the datafiles provided by CME Clearing to FCM's with customer positions in Eris contracts.

For more information, please contact ccs@cmegroup.com or via phone at 312-207-2525.