

 CME Group <small>A CME/Chicago Board of Trade/NYMEX Company</small>	Corporate Policy and Procedure	
<i>Subject:</i>	No:	301
Confidentiality Policy for Market Regulation and Audit Departments	Page:	1
	Date:	12/01/09

1.0 PURPOSE

CME Group Inc., its wholly-owned subsidiaries and the Market Regulation and Audit Departments (collectively, “CME Group”) routinely receive and review confidential information while fulfilling CME Group’s self-regulatory responsibilities. This policy does not supersede any of the policies set forth in the CME Group Employee Handbook and the CME Group Code of Conduct regarding confidentiality, but rather describes in more detail specific types of information considered to be confidential and the limited circumstances under which use or disclosure may be permitted.

2.0 SCOPE

This policy applies to the staff of the Market Regulation and Audit Departments, including contractors, temporary employees and interns.

3.0 DEFINITIONS

a. Confidential Information

For the purposes of this policy, confidential information means:

1. Position Data – Data collected via the reporting of large trader positions as well as clearing member position data maintained in CME Group’s clearing system;
2. Financial Information – Financial records, including original third party or internal source documents used in the production of financial reports or used to demonstrate compliance with exchange rules;
3. Detailed Transaction Data – Trade data at the specific account level, identifying buy/sell or price information for individual trades from which market positions and/or profit and loss might be derived; and,
4. Investigative Materials – Documents collected as part of routine surveillance activities or investigations of potential rule violations including, but not limited to:
 - account statements;
 - trading cards and order tickets;
 - customer account agreements;
 - bank records; and
 - video and audio recordings.

4.0 RESPONSIBILITIES

It shall be the responsibility of senior management in the Market Regulation and Audit Departments to ensure that their respective staff members understand and comply with this policy.

 CME Group <small>A CME/Chicago Board of Trade/NYMEX Company</small>	Corporate Policy and Procedure	
<i>Subject:</i>	No:	301
Confidentiality Policy for Market Regulation and Audit Departments	Page:	2
	Date:	12/01/09

5.0 PROCEDURE

Confidential information shall be used solely for regulatory purposes and shall be available exclusively to the staff of the Market Regulation and Audit Departments. In addition, when necessary as part of CME Group fulfilling its self-regulatory responsibilities, confidential information may be provided to:

- The Market Regulation Oversight Committee;
- Exchange disciplinary committees;
- Parties to arbitration proceedings utilizing discovery procedures per exchange rules;
- Respondents in disciplinary proceedings;
- The Clearing House Risk Management Department;
- The Legal Department; and/or,
- Any other department or committee that demonstrates a regulatory need for such information.

Confidential information may also be released pursuant to:

- A request by the CFTC, SEC or the United States Department of Justice;
- A request by a securities or derivatives self-regulatory organization pursuant to a joint surveillance/investigation agreement; or,
- A valid subpoena or other order of the court that directs CME Group to release such confidential information.

Any disclosure under these circumstances must be approved by senior management in the Market Regulation or Audit Departments, or by the Legal Department as appropriate.

6.0 PENALTIES

Employees who fail to comply with this policy may be disciplined in accordance with CME Group's employment policies and Code of Conduct.

7.0 CONTACTS

Questions regarding this policy should be directed to:

Tom LaSala, Managing Director & Global Chief Regulatory Officer, at 212.299.2897
Dean Payton, Managing Director and Deputy Chief Regulatory Officer, at 312.435.3658
Ann Bagan, Managing Director, Audit Department, at 312.930.3140
Joe Adamczyk, Director and Global Head of Enforcement, at 312.435.3581