

Asset Class	Requirement Type Eligibility	Description	Haircut Schedule						Eligible for Customer Segregated Requirements	Eligible for House (Proprietary) Requirements	Notes
Cash	Core 100%	<ul style="list-style-type: none"> U.S. dollar 	0%						Yes	Yes	
Letters of Credit	Core 25%	<ul style="list-style-type: none"> Letters of Credit 	0%						Yes	Yes	<ul style="list-style-type: none"> Capped at \$500 million per clearing member # Not permitted to meet house performance bond requirements for financial affiliated clearing members
Asset Class	Requirement Type Eligibility	Description	Haircut Schedule						Eligible for Customer Segregated Requirements	Eligible for House (Proprietary) Requirements	Notes
			Time to Maturity								
			0 to ≤1 yrs	>1 to ≤3 yrs	>3 to ≤5 yrs	>5 to ≤10 yrs	>10 to ≤30 yrs	> 30 yrs			
U.S. Treasuries	Core 100%	<ul style="list-style-type: none"> T-Bills 	0.5%	--	--	--	--	---	Yes	Yes	
		<ul style="list-style-type: none"> T-Notes 	1%	2%	3%	4.5%	8%	--			
		<ul style="list-style-type: none"> T-Bonds 	1%	2%	3%	4.5%	8%	--			

Notes:

- CME may manage specific collateral concentrations in all circumstances. CME may contact members directly to request collateral substitution.
- # Clearing members that wish to post additional LOCs on behalf of qualifying commercial end users may be eligible for a limited exemption from this cap. Please contact the clearing house at CreditRisk@cmegroup.com if you would like to learn more about this exemption.