

**CME Group  
Acceptable Guaranty Fund Collateral**

Asset Class	Requirement Type Eligibility	Description	Haircut Schedule						Eligible for House (Proprietary) Requirements	Notes
Cash	Guaranty Fund 100%	<ul style="list-style-type: none"> <li>U.S. dollar</li> </ul>	0%						Yes	
Asset Class	Requirement Type Eligibility	Description	Haircut Schedule						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	Guaranty Fund 100%	<ul style="list-style-type: none"> <li>T-Bills</li> </ul>	0.5%	--	--	--	--	---	Yes	<ul style="list-style-type: none"> <li>T-Bonds may not exceed 10 years time to maturity.</li> </ul>
		<ul style="list-style-type: none"> <li>TFRNs</li> </ul>	1%	2%						
		<ul style="list-style-type: none"> <li>T-Notes</li> </ul>	1%	2%	3%	4.5%	6%	--		
		<ul style="list-style-type: none"> <li>T-Bonds</li> </ul>	1%	2%	3%	4.5%	6%	--		

- Notes:
- CME may manage specific collateral concentrations in all circumstances. CME may contact members directly to request collateral substitution.