

**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"> U.S. dollar 	0%						Yes	
Asset Class	Requirement Type Eligibility	Description	Haircut Schedule						Eligible for House (Proprietary) Requirements	Notes
			Time to Maturity (Years)							
			0 to ≤1	>1 to ≤3	>3 to ≤5	>5 to ≤10	>10 to ≤30	> 30		
U.S. Treasuries	Guaranty Fund 100%	<ul style="list-style-type: none"> T-Bills 	0.5%	--	--	--	--	--	Yes	<ul style="list-style-type: none"> T-Bonds may not exceed 10 years time to maturity
		<ul style="list-style-type: none"> TFRNs 	1%	2%	--	--	--	--		
		<ul style="list-style-type: none"> T-Notes 	1%	2%	3%	4.5%	--	--		
		<ul style="list-style-type: none"> T-Bonds 	1%	2%	3%	4.5%	--	--		

Notes:

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