

TO: Clearing Member Firms

Chief Financial Officers Back Office Managers

FROM: CME Clearing

Advisory #: 18-036

SUBJECT: Operational Readiness to Accept Stock & ETFs via DTC for Customer

Cleared Swaps Accounts

DATE: January 24, 2018

Effective February 1, 2018, CME Clearing will be operationally ready to accept pledges of Stocks & ETFs to meet performance bond requirements in the Customer Cleared Swaps Account class in CME's DTC account. This expands acceptability from the current House and Customer Segregated accounts to include Customer Cleared Swaps for stocks and ETFs.

For an eligible CUSIP list, acceptance criteria, as well as information regarding limits and haircuts, please see the <u>Standard Acceptable Collateral and Resources website</u>.

Please contact CME Clearing at 312-207-2594 or by email at chfin@cmegroup.com to obtain CME's DTC Pledgee account numbers or request further information.