

TO: Clearing Member Firms

Chief Financial Officers Back Office Managers

FROM: CME Clearing

Advisory #: 19-192

SUBJECT: Stock, ETF, and Corporate Bond Eligibility Lists

DATE: June 20, 2019

CME Clearing ("CME") accepts stocks, ETFs, and corporate bonds from clearing members for performance bond requirements for which eligible CUSIP/ISIN lists ("eligibility lists") are currently posted to the following websites:

- <u>Stocks</u> https://www.cmegroup.com/clearing/financial-and-collateral-management/acceptable-collateral-for-stocks-and-etfs.html#stocks
- <u>ETFs</u> https://www.cmegroup.com/clearing/financial-and-collateral-management/acceptable-collateral-for-stocks-and-etfs.html#etfs
- <u>Corporate Bonds</u> https://www.cmegroup.com/clearing/financial-and-collateral-management/acceptable-collateral-for-corporate-bonds.html
- FTP folder ftp://ftp.cmegroup.com/collateral

Effective June 28, 2019, CME is making the following changes to the way in which users access these eligibility lists:

- Users will be required to create a CME Group Login to access the stock, ETF, and corporate bonds eligibility lists.
- The eligibility lists currently accessible via the ftp folder (cited above) will be removed and no longer available.

In addition, to streamline the production of the eligibility lists, effective August 2, 2019, CME will only produce only 3 csv files, 1 per asset type.

• Since the format of the files is changing, samples of the 3 csv files are now available on the respective stock, ETF, and corporate bond collateral webpages (cited above) under the "Additional Resources" section.

For further information, please contact the CME Credit Risk at CreditRisk@cmegroup.com.