

CME Clearing Products in the “Customer Cleared Swaps” Regulatory Class

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Effective on Monday, November 5, 2012, and pursuant to CFTC regulations, customer cleared swaps positions and the associated collateral deposited by FCMs are carried in CME’s “Customer Cleared Swaps” account class.

There are various regulations which apply to products in this class, especially Legally Segregated, Operationally Commingled (“LSOC”) treatment of collateral.

The set of CME-cleared products which when held by customers of FCM’s falls into the Customer Cleared Swaps class consists of the following:

- All Interest Rate Swaps including Invoice Swaps
- All OTC FX Non-Deliverable Forwards, Cash-Settled Forwards and OTC FX Options as enumerated below
- Metal Forwards and various commodity and energy swaps as enumerated below

Metal Forwards in the Customer Cleared Swaps Regulatory Class

COMEX GB London OTC Gold Forward

COMEX GBC London OTC Gold Forward – Cash Mark-to-Market

COMEX LSF London OTC Silver Forward

Commodity and Energy Swaps in the Customer Cleared Swaps Regulatory Class

CBOT DGS Cleared OTC Bloomberg Commodity Index Swaps

CME SES S&P GSCI Excess Return Index Swaps

CME SET BTIC on S&P GSCI Excess Return Index Swaps

CME OPS USD Malaysian Palm Olein Calendar Swaps

CBOT DGT BTIC on Bloomberg Commodity Index Swaps

CME RRE S&P GSCI Enhanced ER Swaps