

**EXHIBIT B
CME Group**

Acceptable Performance Bond Collateral for Base Guaranty Fund Products

Asset Class	Requirement Type Eligibility (Core, Concentration or Guaranty Fund)	Description	Haircut Schedule				Eligible for Cleared Swaps Customer Requirements	Eligible for Customer Segregated Requirements	Eligible for House (Proprietary) Requirements	Notes
			Time to Maturity							
			0 to ≤5 yrs	>5 to ≤1 0 yrs	>10 to ≤30 yrs	>30 yrs				
Foreign Sovereign Debt	Core 40% Concentration 100% Guaranty Fund 0%	Discount Bills from the following countries: <ul style="list-style-type: none"> • Canada • France • Germany • Japan • Sweden • United Kingdom 	5%	--	--	--	Yes	Yes	Yes	<ul style="list-style-type: none"> • The maximum performance bond credit is \$1 billion USDE across all asset accounts. • <u>Canadian Provincial debt is capped at \$100 million USDE per clearing member</u> • <u>Provincials that exceed 5 years time to maturity are not acceptable</u> • <u>Category 4 Asset****.</u>
		Notes and Bonds from the following countries: <ul style="list-style-type: none"> • Canada • France • Germany • Japan • Sweden • United Kingdom 	6%	7.5%	9%	10.5%	Yes	Yes	Yes	
		<u>Discount Bills, Notes and Bonds from the following Canadian provinces:</u> <ul style="list-style-type: none"> • <u>Ontario</u> • <u>Quebec</u> 	<u>25%</u>	<u>--</u>	<u>--</u>	<u>--</u>	<u>Yes</u>	<u>Yes</u>	<u>Yes</u>	
U.S. Equities	Core 40% Concentration 100% Guaranty Fund 0%	<ul style="list-style-type: none"> • Select Stocks from S&P 500 Index 	30%				No	Yes	Yes	<ul style="list-style-type: none"> • Website is updated monthly. • Capped at \$1 billion with ETFs. • Category 4 Asset****.

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Exchange-Traded Funds	Core Concentration 40% Guaranty Fund 100% 0%	<ul style="list-style-type: none"> Select ETFs 	30%	No	Yes	Yes	<ul style="list-style-type: none"> Website is updated monthly. Capped at \$1 billion with U.S Equities. Category 4 Asset****.
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*Category 1 Assets- No overall cap applied.

**Category 2 Assets- Letters of Credit are capped at the lesser of 25% of core requirement or \$500 million per clearing member. Overall caps exist at the program level and at the firm level for IEF5.

***Category 3 Assets-Capped at 40% of core requirement per currency and capped at \$7 billion in combination with Category 4 Assets per Clearing Member Firm.

****Category 4 Assets- Capped at the lesser of 40% of core requirement per currency or \$5 billion per Clearing Member Firm. Category 3 and Category 4 Assets are capped in combination at \$7 billion per Clearing Member Firm.

Note: All assets that are utilized to meet PB requirements in different currencies will be subject to an additional cross-currency haircut. For applicable haircuts, please see the [Cross-Currency Haircut Percentages file](#) found under Forms and Instructions.

CME Group
Acceptable Performance Bond Collateral for IRS

Asset Class	Requirement Type Eligibility (Core, Concentration or Guaranty Fund)	Description	Haircut Schedule				Eligible for House (Proprietary) Requirements	Eligible for Cleared Swaps Customer Requirements	Notes	
			Time to Maturity							
			0 to ≤5 yrs	>5 to ≤10 yrs	>10 to ≤30 yrs	>30 yrs				
Foreign Sovereign Debt	Core Concentration Guaranty Fund	40% 100% 0%	Discount Bills from the following countries: <ul style="list-style-type: none"> • Canada • France • Germany • Japan • Sweden • United Kingdom 	5%	--	--	--	Yes	Yes	<ul style="list-style-type: none"> • The maximum performance bond credit is \$1 billion USDE across all asset accounts. • <u>Canadian Provincial debt is capped at \$100 million USDE per clearing member</u> • <u>Provincials that exceed 5 years time to maturity are not acceptable</u> • <u>Category 4 Asset****.</u>
		Notes and Bonds from the following countries: <ul style="list-style-type: none"> • Canada • France • Germany • Japan • Sweden • United Kingdom 	6%	7.5%	9%	10.5%	Yes	Yes		
		<u>Discount Bills, Notes and Bonds from the following Canadian provinces:</u> <ul style="list-style-type: none"> • <u>Ontario</u> • <u>Quebec</u> 	<u>25%</u>	<u>--</u>	<u>--</u>	<u>--</u>	<u>Yes</u>	<u>Yes</u>		

*Category 1 Assets- No overall cap applied.

**Category 2 Assets- Overall caps exist at the program level and at the firm level for IEF5.

**Category 3 Assets-Capped at 40% of core requirement per currency and capped at \$7 billion in combination with Category 4 Assets per Clearing Member Firm.

***Category 4 Assets- Capped at the lesser of 40% of core requirement per currency or \$5 billion per Clearing Member Firm. Category 3 and Category 4 Assets are capped in combination at \$7 billion per Clearing Member Firm.

Note: All assets that are utilized to meet PB requirements in different currencies will be subject to an additional cross-currency haircut. For applicable haircuts, please see the [Cross-Currency Haircut Percentages file](#) found under Forms and Instructions.

CME Group
Acceptable Performance Bond Collateral for CDS

Asset Class	Requirement Type Eligibility (Core, Concentration or Guaranty Fund)	Description	Haircut Schedule				Eligible for House (Proprietary) Requirements	Eligible for Cleared Swaps Customer Requirements	Notes
			Time to Maturity						
			0 to ≤5 yrs	>5 to ≤10 yrs	>10 to ≤30 yrs	> 30 yrs			
Foreign Sovereign Debt	Core Concentration 40% Guaranty Fund N/A 0%	Discount Bills from the following countries: <ul style="list-style-type: none"> • Canada • France • Germany • Japan • Sweden • United Kingdom 	5%	--	--	--	Yes	Yes	<ul style="list-style-type: none"> • The maximum performance bond credit is \$1 billion USDE across all asset accounts. • <u>Canadian Provincial debt is capped at \$100 million USDE per clearing member</u> • <u>Provincials that exceed 5 years time to maturity are not acceptable</u> • Category 3 Asset***
		Notes and Bonds from the following countries: <ul style="list-style-type: none"> • Canada • France • Germany • Japan • Sweden • United Kingdom 	6%	7.5%	9%	10.5%	Yes	Yes	
		<u>Discount Bills, Notes and Bonds from the following Canadian provinces:</u> <ul style="list-style-type: none"> • <u>Ontario</u> • <u>Quebec</u> 	<u>25%</u>	<u>--</u>	<u>--</u>	<u>--</u>	<u>Yes</u>	<u>Yes</u>	

*Category 1 Assets- No overall cap applied.

**Category 2 Assets-Capped at 40% of core requirement per currency and capped at \$7 billion in combination with Category 3 Assets per Clearing Member Firm.

***Category 3 Assets- Capped at the lesser of 40% of core requirement per currency or \$5 billion per Clearing Member Firm. Category 2 and Category 3 Assets are capped in combination at \$7 billion per Clearing Member Firm.

Note: All assets that are utilized to meet PB requirements in different currencies will be subject to an additional cross-currency haircut. For applicable haircuts, please see the [Cross-Currency Haircut Percentages file](#) found under Forms and Instructions.