

TO: Clearing Member Firms

Chief Financial Officers Back Office Managers Margin Managers

FROM: CME Clearing

NOTICE #: 16-439

SUBJECT: Interest on Canadian Dollar (CAD) cash balances

DATE: October 24, 2016

CME Clearing has recently opened a CFTC Regulation 1.20 Customer Segregated Account and a CFTC Part 22 Cleared Swaps Customer Account with Bank of Canada for Canadian Dollar (CAD) cash.

Effective November 1, 2016, please be advised that CME Clearing will begin paying interest on Canadian Dollar cash on deposit to meet performance bond (margin) requirements for clearing member customer segregated and cleared swaps accounts.

The rate paid will be available daily on the following link and is subject to change, based on market conditions:

http://www.cmegroup.com/clearing/financial-and-collateral-management/acceptable-collateral-forcash.html

The monthly CAD interest payment will occur during the first week of the following month.

For more information, please contact CME Clearing at 312-207-2594.