

DATE: April 13, 2017

TO: Clearing Member Firms  
Chief Financial Officers  
Back Office Managers  
Margin Managers

FROM: CME Clearing

NOTICE #: 17-139

SUBJECT: Change in Interest Rate on Guaranty Fund USD Cash Balances

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Effective on April 17, 2017, CME Clearing will increase the interest rate paid on USD cash Guaranty Fund balances from the current rate of 37 basis points to 70 basis points per annum.

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-for-cash.html>

The monthly USD interest payment will continue to occur during the first week of the following month.

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