



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

FROM: CME Clearing

NOTICE #: 17-418

SUBJECT: Interest on Mexican Peso (MXN) cash balances

DATE: November 6, 2017

Effective November 27, 2017, please be advised that CME Clearing will begin paying interest on Mexican Peso cash on deposit to meet performance bond (margin) requirements.

The interest rate paid will be 64% of the 4 week (28 day) TIIE rate as published daily by Banco de Mexico.

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>

MXN interest will be calculated daily and paid monthly during the first week of the following month.

No action is required on the part of clearing members.

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