

DATE: May 2, 2019

TO: Clearing Member Firms

FROM: CME Clearing

NOTICE #: 19-141

SUBJECT: Change in Interest Rate on Base (Customer and House) USD Cash Balances

---

Effective May 3, 2019, CME Clearing will decrease the interest rate paid on USD cash balances on deposit by clearing members accordingly:

- The interest rate paid on USD cash balances on deposit by clearing members to meet customer and house (proprietary) performance bond requirements associated with products in the Base waterfall will decrease from the current rate of 209 basis points to 204 basis points.

The interest rate paid on USD cash balances on deposit by clearing members to meet guaranty fund requirements associated with products in the Base waterfall will remain unchanged at 198 basis points.

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.