

DATE: September 4, 2019  
TO: Clearing Member Firms  
FROM: CME Clearing  
NOTICE #: 19-287  
SUBJECT: Change in Interest on Mexican Peso (MXN) cash balances

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Effective September 5, 2019, CME Clearing will modify the interest rate paid on Mexican Peso cash balances on deposit by clearing members accordingly:

- The interest rate paid on MXN cash balances on deposit by clearing members to meet customer and house (proprietary) performance bond requirements associated with products in the Base waterfall and in the Cleared Swaps IRS waterfall will be adjusted from the current rate of 64% of the 4-week (28day) TIIE rate as published by Banco de Mexico to 60% of the 4-week (28day) TIIE rate as published 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>

The monthly MXN 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.