

DATE: October 4, 2019
TO: Clearing Member Firms
FROM: CME Clearing
NOTICE #: 19-329
SUBJECT: Change in Interest Rate on EUR Cash Balances

Effective October 7, 2019, please be advised that CME Clearing (CME) will be changing the rate that clearing member firms are charged for Euro (EUR) balances held at CME.

The new rate charged will be 112 bps per annum and may be subject to change, based on market conditions. This charge will occur during the first week of the following month.

For future reference, details on the interest rate can be found at the following link:

<http://www.cmegroup.com/clearing/financial-and-collateral-management/acceptable-collateral-for-cash.html>

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