

DATE: January 30, 2020

TO: Clearing Member Firms

FROM: CME Clearing

NOTICE #: 20-034

SUBJECT: Change in Interest Rate on Swedish Krona (SEK) Cash Balances

Effective February 1, 2020, please be advised that CME Clearing (CME) will be changing the rate that clearing member firms are charged for Swedish Krona (SEK) balances held at CME.

The new rate charged will be 125 bps per annum and may be subject to change, based on market conditions.

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.