



DATE: October 16, 2020

TO: Clearing Member Firms

FROM: CME Clearing

NOTICE #: 20-398

SUBJECT: Change in Interest Rate on Euro (EUR) Cash Balances

Effective October 19, 2020, 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 120 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:

<https://www.cmegroup.com/clearing/financial-and-collateral-management/cash-interest-rates-and-non-cash-collateral-fees.html>

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