



DATE: July 2, 2021
TO: Clearing Member Firms
FROM: CME Clearing
NOTICE #: 21-239
SUBJECT: Interest Charge for Australian Dollars (AUD) Cash Balances

Effective August 1, 2021, please be advised that CME Clearing (CME) will be changing the rate that clearing member firms are charged for Australian Dollar (AUD) balances held at CME.

The new rate charged will be 20 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.

The rate charged will be available daily on the following link and is subject to change, based on market conditions:

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

The monthly AUD interest charge will occur during the first week of the following month.

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