

DATE: December 19, 2014  
TO: Clearing Member Firms  
FROM: CME Clearing  
ADVISORY #: 14-496  
SUBJECT: **Cash Interest Pass-Through Program**

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As a follow up to the Advisory Chadv14-393 dated October 6, 2014, below are some additional details related to the Cash Interest Pass-Through program.

Clearing members will receive a daily csv file via ftp denoting the eligible USD cash balances, applicable interest rate and estimated daily accrued interest to be paid. Eligible USD cash balances are taken from the end of day collateral file (CMEEodCollat) file that clearing members currently receive each day via ftp.

Clearing members will also receive a monthly recap file that shows daily eligible cash balances on the 1st business day following month end. Clearing members will have until the end of the 3<sup>rd</sup> business day of following month to propose any adjustments to eligible cash balances on which interest will be paid. Interest will be paid between the 7<sup>th</sup> and 10<sup>th</sup> day of the month. Please send any adjustment requests to [CHCollateralservices@cmegroup.com](mailto:CHCollateralservices@cmegroup.com).

Interest will be paid to the respective account class (CSEG, NSEG, COTC) in which the balance was generated. If clearing members wish to have interest paid to a different account class please contact CME Clearing by email using the contact information provided below.

Clearing members may opt out of the Cash Interest Pass-through Program completely or by account class by contacting CME Clearing by email using the contact information provided below.

For more information or to request changes to your clearing member setup, please contact CME Clearing by email at [CHCollateralservices@cmegroup.com](mailto:CHCollateralservices@cmegroup.com).