



Clearing Notice

TO: Cboe Clear Digital Futures Clearing Members
FROM: Cboe Clear Digital Clearing Operations
NOTICE: #24-13CN
NOTICE DATE: Aug 23, 2024
SUBJECT: Changes to Futures Interest on Cash

This Clearing Notice serves to notify FCM Clearing Members of Cboe Clear Digital ("CCD") of the following changes related to interest calculations on cash balances posted to meet futures initial margin and guaranty fund requirements.

Effective September 1, 2024, CCD will apply an Actual/365 method to interest calculations. Interest will continue to be calculated on a daily basis and paid monthly.

If you have any questions regarding this Clearinghouse Notice, please contact Cboe Digital Clearing Operations at digital.clearingops@cboe.com.