



IMPORTANT MEMORANDUM

TO: Clearing Member Firms
Chief Financial Officers
Back Office Managers
FROM: CME Group Clearing
SUBJECT: HOLIDAY SCHEDULE – **Monday, October 9, 2017**

Please reference the holiday processing schedule below for Monday, October 9th in observance of Columbus Day.

GLOBEX	http://www.cmegroup.com/tools-information/holiday-calendar/
CME ClearPort	http://www.cmegroup.com/tools-information/holiday-calendar/files/2017-clearport-holiday-schedule.pdf
Chicago Floor	http://www.cmegroup.com/tools-information/holiday-calendar/files/2017-chicago-trading-floor-holiday-schedule.pdf

Clearing Processing Cycles – Monday, October 9, 2017

	Settlement Variation	Initial Margin	Settlement file	SPAN file	Reports
Intraday Cycle (ITD)	No ITD Cycle	No ITD Cycle	No ITD Cycle	No ITD Cycle	No ITD Cycle
End of Day Cycle (EOD)	Normal Processing	Normal processing	Normal processing	Normal processing	All Reports Available

MOSA Processing

MOSA processing will adhere to the regular daily schedule.

EROSION Processing

Erosion processing will adhere to the regular daily schedule.

Customer Gross Margin File Submission

The CGM file should be submitted for regular processing on Monday, October 9th.

Processing of Performance Bond Collateral

There will be no collateral processing for Monday, October 9, 2017, due to the Columbus Day holiday.

The “Interest-Earning Facility” (IEF) will be closed for all transactions on **Monday, October 9th**. No purchases or redemptions will be allowed for the IEF-2, IEF-3, IEF-4 or IEF-5 programs on Monday, October 9th. **Please refer to IEF2 processing deadline schedules for Friday, October 6th, on the last page of this advisory.**

A.M. Settlement Confirmations

Settlement variation and performance bond cash call/release amounts resulting from Friday, October 6th and Monday, October 9th, RTH settlement cycles will be confirmed by the settlement banks by 7:30 a.m. on Tuesday, October 10th. Settlement banks will process cash flows resulting from Friday and Monday's RTH settlement cycle on Tuesday, October 10th. OTC FX settlements from the RTH cycle from Friday, October, 6th will be confirmed by the settlement banks by 7:30 a.m. on Monday, October 9th.

As securities near their maturity date, the values of these assets change, this can result in a change to their Performance Bond values at CME. With this, you may see changes in the asset values on deposit with CME on Tuesday, morning after the holiday. Increase/decrease in the values of these collateral assets from Friday and Monday may result in PB call/release, which would be banked on Tuesday, morning. These PB calls/releases would be banked in addition to the regular RTH settlements for Friday and Monday.

SVIEF for October 6th and October 9th RTH settlements will be for value date October 10th.

Futures Foreign Currency Performance Bond Cash Withdrawals

Due to the holiday's effects on transaction processing, please note the following value dates on foreign currency performance bond cash withdrawals.

Swiss franc, Australian dollar, New Zealand dollar, Swedish krona, Norwegian krone, Japanese yen, Turkish lira, Chinese Renminbi, Hong Kong Dollar, Danish Krone, Hungarian Forint, South African Rand, Polish Zloty, Czech Koruna & Singapore Dollar

Trade date	Value date
Wednesday, October 4 th , 2017	Thursday, October 5 th , 2017
Thursday, October 5 th , 2017	Friday, October 6 th , 2017
Friday, October 6 th , 2017	Tuesday, October 10 th , 2017

Mexican peso, Euro, Canadian dollar, British pound

Trade date	Value date
Wednesday, October 4 th , 2017	Wednesday, October 4 th , 2017
Thursday, October 5 th , 2017	Thursday, October 5 th , 2017
Friday, October 6 th , 2017	Friday, October 6 th , 2017

Canadian and Japanese Yen Holiday on October, 12th

Futures Foreign Currency Settlement Variation

Please note the following value dates for foreign currency settlement variation.

Swiss franc, Australian dollar, New Zealand dollar, Swedish krona, Norwegian krone, Japanese yen, Turkish lira, Chinese Renminbi, Hong Kong Dollar, Danish Krone, Hungarian Forint, South African Rand, Polish Zloty, Czech Koruna & Singapore Dollar

Trade date	Value date
Wednesday, October 4 th , 2017	Friday, October 6 th , 2017
Thursday, October 5 th , 2017	Tuesday, October 10 th , 2017
Friday, October 6 th , 2017	Wednesday, October 11 th , 2017

Mexican peso, Canadian dollar, Euro, British pound

Trade date	Value date
Wednesday, October 4 th , 2017	Thursday, October 5 th , 2017
Thursday, October 5 th , 2017	Friday, October 6 th , 2017
Friday, October 6 th , 2017	Tuesday, October 10 th , 2017

Canadian and Japanese Yen Holiday on October, 12th

FOR OTC FX SETTLEMENT VALUE DATES PLEASE REFERENCE THE OTC ADVISORY NOTICE

Interest Earning Facility 2 (IEF2)

Please note the following deadlines for IEF2 processing – these times are **TENTATIVE** and will be confirmed before the actual holiday.

	10/06/17	10/09/17
BlackRock (Cash Funds: Prime FedFund TempFund)	2:30p.m CST	Closed
Dreyfus (Institutional Cash Advantage, Treasury and Agency Cash Mgmt)	2:30p.m CST	Closed
DWS (Gov Cash, Money Market Series)	2:30p.m CST	Closed
Federated Prime Obligations Fund)	2:30p.m CST	Closed
Goldman Sachs (financial square prim obligations)	2:30p.m CST	Closed
HSBC (Government)	2:30p.m CST	Closed
HSBC (Prime Money Market)	2:30p.m CST	Closed
JP Morgan (Prime Money Market)	2:30p.m CST	Closed
Morgan Stanley (Institutional Liquidity Gov and Prime Portfolio's)	2:30p.m CST	Closed
State Street (Institutional Liquid Reserves)	2:30p.m CST	Closed
UBS (Select Prime Preferred, Select Treasury Preferred)	2:30p.m CST	Closed
Wells Fargo (Heritage Money Market Fund)	2:30p.m CST	Closed

Fund closing times are subject to change.

For questions or further information: please contact CME Clearing at 312.207.2525 or CME Clearing's Financial Unit at 312-207-2594.