

**TO:** Clearing Member Firms; Back Office Managers  
**FROM:** CME Clearing  
**ADVISORY #:** 22-341  
**SUBJECT:** State Funeral of Her Majesty, Queen Elizabeth II, U.K. Bank Holiday, Delivery Process Changes  
**DATE:** September 12, 2022

Please be advised, pursuant to [SER #9056](#), due to the U.K. bank holiday for the State Funeral of Her Majesty, Queen Elizabeth II on **Monday, September 19, 2022**, the following processing changes will take place for physically delivered futures.

**CME Foreign Exchange (FX) September 2022 Delivery Period: NO CHANGES**

The last trade, settlement price distribution, commitment entry, reporting, trade matching, CLS and wire transfer deadlines, and settlement will all occur per regular dates and times.

**CBT September 2022 MAC Swap Futures and MAC SOFR Swap Futures:**

First Intent Date changed to Monday, September 12, 2022. Last Trade Date changed to Friday, September 16, 2022.

Products	First Holding (Optional)	First Intent	First Delivery	Last Trade	Last Intent	Last Delivery
MAC Swaps – 2yr (T1U) / 5yr (F1U) / 7yr (S1U) / 10yr (N1U) / 20yr (E1U) / 30yr (B1U)	N/A	<b>Sep 12</b>	Sep 21	<b>Sep 16</b>	Sep 20	Sep 21
MAC SOFR Swaps – 2yr (T1S) / 5yr (F1S) / 7yr (S1S) / 10yr (N1S) / 20yr (E1S) / 30yr (B1S)	N/A	<b>Sep 12</b>	Sep 21	<b>Sep 16</b>	Sep 20	Sep 21

**NYMEX September 2022 UK NBP Natural Gas Daily (NBD) Futures:**

NBD 20220915 – Payment date will be Tuesday, September 20, 2022.  
 NBD 20220916 through NBD 20220918 – Banked amounts will be on Trade Registers for EOD, September 20, 2022. Payments will bank on Wednesday, September 21, 2022.

Note: **No changes** to September 2022 Dutch TTF Natural Gas Calendar Month (TTF) or Daily (TTD) Futures.

Please refer questions and feedback to:

Clearing House Deliveries [clearinghousedelivteam@cmegroup.com](mailto:clearinghousedelivteam@cmegroup.com) 312-930-3172