

TO: Clearing Member Firms

FROM: CME Clearing

DATE: April 16, 2019

ADVISORY #: 19-129

SUBJECT: Processing During Japan's Golden Week: April 29, 2019 thru May 6, 2019

Processing during Japanese Golden Week will mirror normal holiday schedules in Japan, but due to the extended holiday, April 29, 2019 thru May 6, 2019, we are providing a more detailed timeline below.

Trading Schedules for Japanese Yen (JPY) Based Products

- Normal trading hours for all JPY denominated futures products except for Basis Trade at Index Close (BTIC) transactions
- Due to the closure of the underlying cash equity markets for the Nikkei 225, BTIC transactions on the Nikkei 225 futures (JPY & USD) will not be allowed from April 29-May 6
- OTC IRS JPY are eligible to be submitted to clearing during the holidays, but the clear date will be May 7, 2019

Clearing Processing Schedules for JPY Based Products

JPY Denominated Futures Products

Trade Date	Clear Date	Variation Margin Value Date
April 25	April 25	May 7
April 26	April 26	May 8
April 29	April 29	May 8
April 30	April 30	May 8
May 1	May 1	May 8
May 2	May 2	May 8
May 3	May 3	May 8
May 6	May 6	May 8
May 7	May 7	May 9

OTC IRS JPY Products

Trade Date	Clear Date	Variation Margin Value Date
April 25	April 25	May 7
April 26	April 26	May 8
April 29	May 7	May 9
April 30	May 7	May 9
May 1	May 7	May 9
May 2	May 7	May 9
May 3	May 7	May 9
May 6	May 7	May 9
May 7	May 7	May 9

For more information please contact CME Clearing at ccs@cmegroup.com or via phone at Chicago (312) 207 2525 | London (44) 203 379 3198 | Singapore (65) 6593 5591