



Special Executive Report

DATE: September 12, 2022
SER#: 9056
SUBJECT: Monday, September 19, 2022 – State Funeral of Her Majesty, Queen Elizabeth II - UK Bank Holiday

The UK Government has announced that the day of the State Funeral of Her Majesty, Queen Elizabeth II on Monday, September 19, 2022, will be a UK bank holiday.

IMPACT ON PRODUCTS

INTEREST RATES: As a result of the [ICE Benchmark Administration \(IBA\)](#) announcement, the last trading day for the expiring September 2022 One-Month Eurodollar Futures (CME Chapter [453](#)) and the expiring September 2022 Three-Month Eurodollar Futures (CME Chapter [452](#)) and Options (CME Chapter [452A](#)) will be Friday, September 16, 2022. Please refer to the Final Settlement rules (45303.A.) and (45203.A.) for additional details.

Additionally, due to the UK bank holiday, the last trading day for expiring September 2022 MAC USD and SOFR Swap Futures will be Friday, September 16, 2022. Quarterly IMM SONIA Futures and MPC SONIA Futures will not be available for trading and clearing.

EQUITY INDEX: Basis Trade on Index Close (“BTIC”) transactions only are impacted. All London-based Equity Index products, including BTIC block trades, will not be available on Sunday, September 18, 2022 for trade date Monday, September 19, 2022. BTIC transactions will not be permitted on the Adjusted Interest Rate FTSE 100® Total Return Declared Dividend Index Futures (BTIC code: AFT), including combination transactions, E-mini FTSE® 100 Index Futures (BTIC code: FTT), and E-Mini USD Denominated FTSE® 100 Index Futures (BTIC code: FTB) on Monday, September 19, 2022. All outright and calendar spread trading on all London-based Equity Index products will remain available for trading and clearing.

ENERGY: As a result of [The Baltic Exchange](#), [S&P Global Platts](#), and [Argus Media](#)¹ announcements, the energy futures contracts listed below will not be available for trading and clearing on September 19, 2022.

Contract Title	Commodity Code	NYMEX Rulebook Chapter
Mini Freight Route Continent to US Atlantic Coast TC2 (Baltic) Daily Futures	TMD	889

¹ See Argus Media Publishing Schedule 2022 Excel spreadsheet

Mini Freight Route US Gulf to Continent (TC14) (Baltic) Daily Futures	T4D	<u>890</u>
Mini Freight Route West Africa to UK Continent (TD20) (Baltic) Daily Futures	T2M	<u>891</u>
Mini Freight Route Middle East to China (TD3C) (Baltic) Daily Futures	TLD	<u>892</u>
Daily European Naphtha CIF NWE (Platts) Futures	NCP	<u>236</u>
Daily European 3.5% Fuel Oil Barges FOB Rdam (Platts) Futures	FOR	<u>237</u>
Daily European 1% Fuel Oil Cargoes FOB NWE (Platts) Futures	FCN	<u>239</u>
Dated Brent (Platts) vs. Brent First Month (BFOE) (Platts) Daily CFD Futures	6W/A6W	<u>669</u>
Daily Gasoline Euro-bob Oxy NWE Barges (Argus) Futures	GBR	<u>238</u>

Note: The last trading day and delivery timetable for September 2022 foreign exchange (FX) contracts will not be impacted. In addition, no other CME Group products shall be impacted.

For media inquiries concerning this Special Executive Report, please contact CME Group Corporate Communications at news@cme.com.