



## Advisory Notice

Clearing House

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August 29, 2006

### IMPORTANT MEMORANDUM

TO: Clearing Member Firms  
Chief Financial Officers  
Back Office Managers

FROM: Clearing House Department

SUBJECT: HOLIDAY SCHEDULE-**LABOR DAY HOLIDAY, MONDAY,  
SEPTEMBER 4, 2006**

**Friday, September 1, 2006**

**CME Trading Floor**

Commodity Futures, Foreign Exchange, Interest Rate, GSCI, and weather products will close at 12:00 noon. Commodity Options will close at 12:02 p.m. Equity Index products will have normal trading hours.

**GLOBEX**

Foreign Exchange and Interest Rate products traded on GLOBEX during RTH will close at 3:15 p.m. (same as Equity Indexes). Commodities, GSCI, Fertilizer, Ethanol and Weather products traded on GLOBEX during RTH will close at 12:00 noon.

**CBOT Trading Floor**

Financial Products will close at 12:00 noon. Agricultural and Stock Index products will have normal trading hours.

**e-cbot**

Dow-AIG products will close at 12:00 p.m. Metal products will close at 12:30 p.m.

**Financial products will close at 1:00 p.m.** Agricultural and Stock Index products will have normal trading hours.

**Sunday, September 3, 2006**

**GLOBEX**

GLOBEX will open at its regularly scheduled time on Sunday, September 3, 2006 for the trade date of Tuesday, September 5, 2006.

**e-cbot**

There will be no overnight trading.

**Monday, September 4, 2006**

**CME Trading Floor**

The Exchange trading floors and normal operations will be closed on Monday, September 4, 2006, in observance of the Labor Day holiday.

**GLOBEX**

GLOBEX will halt trading for equities at 10:30 a.m. and will resume trading at 5:00 p.m. GLOBEX will also halt trading for Interest Rate, Foreign Exchange, CME CPI and CME Housing products at 12:00 p.m. and will resume trading at 5:00 p.m. The trade date for all sessions will be Tuesday, September 5, 2006.

**CBOT Trading Floor**

The Exchange trading floors will be closed in observance of the Labor Day holiday.

**e-cbot**

e-cbot will resume overnight trading for normal business starting at 7:00 p.m. for the trade date of Tuesday, September 5, 2006.

**A.**

**BANKING, SPAN AND OUT-TRADE PROCESSING CYCLES**

The intra-day and end-of-day banking and settlement cycles will occur at their normal times on **Friday, September 1, 2006. There will be no banking and settlement cycle processing on Monday, September 4, 2006.**

Settlement variation and performance bond cash call/release amounts resulting from the Friday, September 1, 2006, RTH settlement cycle will be confirmed by settlement banks by 6:40 a.m. on Tuesday, September 5, 2006. Settlement banks will process cash flows resulting from Friday's RTH settlement cycle on Tuesday, September 5, 2006.

SPAN files will be produced on Friday, September 1, 2006 according to the normal schedule. There will be no SPAN files produced on Monday, September 4, 2006.

**On Friday, September 1, 2006, the out-trade reconciliation print times and final reconciliation deadlines will adhere to their normal schedules.**

**B.**

**MONEYCHANGER DEADLINES/RATES**

CME MoneyChanger service will **not** be available on Monday, September 4, 2006. Any orders to buy or sell foreign currency entered after **12:00 noon** on Friday, September 1, 2006 and before 1:54:59 p.m. on Tuesday, September 5, 2006 will be executed at 2:00 p.m. on Tuesday, September 5, 2006.

**C. MONEYCHANGER VALUE DATES**

Due to the holiday's effects on transaction processing, please note the following adjustments to the value dates for MoneyChanger transactions:

**Swiss franc, British pound, Euro, Japanese yen, Australian dollar, New Zealand dollar, Swedish krona, Norwegian krone, Canadian dollar**

Trade Date

Friday, September 1, 2006

Value Date

Tuesday, September 5, 2006

**Monday, September 4, 2006, MoneyChanger is closed.**

**D. DEPOSITS OF PERFORMANCE BOND COLLATERAL**

The U.S. bank holiday will prohibit the posting of transactions dated Monday, September 4, 2006. Consequently, clearing firms will be **unable** to deposit or withdraw collateral on Monday, September 4, 2006. **The U.S. bank holiday will also prohibit the use of September 4, 2006 as a "settle date" for any and all foreign sovereign debt transactions.**

**E. 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, British pound, Euro, Japanese yen, Australian dollar, New Zealand dollar, Swedish krona, Norwegian krone, Canadian dollar, Mexican peso**

Trade Date

Friday, September 1, 2006

Value Date

Tuesday, September 5, 2006

**F. FOREIGN CURRENCY SETTLEMENT VARIATION**

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

**Swiss franc, British Pound, Euro, Japanese yen, Aussie dollar, New Zealand dollar, Swedish krona, Norwegian krone**

Trade Date

Thursday, August 31, 2006

Friday, September 1, 2006

Value Date

Tuesday, September 5, 2006

Wednesday, September 6, 2006

**Canadian dollar, Mexican peso**

Trade Date

Thursday, August 31, 2006

Friday, September 1, 2006

Value Date

Friday, September 1, 2006

Tuesday, September 5, 2006

**G. A.M. SETTLEMENT CONFIRMATIONS**

The CME is closed on Monday, September 4, 2006. Your settlement bank will provide an a.m. settlement confirmation for both U.S. dollars and foreign currency transactions on Tuesday, September 5, 2006 by 6:40 a.m. Payment for U.S. dollar settlement transactions from RTH cycle of Friday, September 1, 2006, will also occur on Tuesday, September 5, 2006.

**H. INTEREST EARNING FACILITY 2 (IEF2)**

Please note the following deadlines for IEF2 processing:

<u>Deadlines for Funds</u>		<u>9/1/06</u>	<u>9/4/06</u>
HSBC	-	10:30 a.m. CST	Closed
BBH	-	12:30 p.m. CST	Closed
Barclays	-	12:30 p.m. CST	Closed
Dreyfus	-	12:30 p.m. CST	Closed
Columbia Cash Reserves	-	1:00 p.m. CST	Closed
Goldman	-	1:30 p.m. CST	Closed
J.P. Morgan Chase	-	1:30 p.m. CST	Closed
Merrill Funds	-	1:30 p.m. CST	Closed
Morgan Stanley	-	1:30 p.m. CST	Closed
Wells Fargo	-	1:30 p.m. CST	Closed
CitiGroup	-	2:00 p.m. CST	Closed
DWS Scudder	-	2:00 p.m. CST	Closed
Federated	-	2:00 p.m. CST	Closed
Phoenix	-	2:00 p.m. CST	Closed
Blackrock	-	2:30 p.m. CST	Closed

**\*Time reflects ½ hour haircut of all fund deadlines\***

**No IEF2 purchases / redemptions will be allowed on Monday, September 4, 2006.**

**I. INTEREST EARNING FACILITY 5 (IEF5)**

IEF5 processing will follow the usual schedule coinciding with regular banking activity for Friday, September 1, 2006

If you have questions on financial operational deadlines, please call the Financial Unit, (312) 207-2594.

**K. INTER-EXCHANGE PROCESSING**

As the Singapore Exchange is open, only the A.M. Inter-Exchange cycle will be run on Monday, September 4, 2006. **Trades for this cycle are due by 7:00 a.m.** The normal Inter-Exchange processing schedule will resume on Tuesday, September 5, 2006. For any SGX related issues, please call Jeff Rosenthal at 930-3186.