



## Advisory Notice

Clearing House

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06-34

February 13, 2006

### IMPORTANT MEMORANDUM

TO: Clearing Member Firms  
Chief Financial Officers  
Back Office Managers

FROM: Clearing House Department

SUBJECT: HOLIDAY SCHEDULE-**PRESIDENTS' DAY, MONDAY, FEBRUARY 20, 2006**

#### **Friday, February 17, 2006**

##### **CME Trading Floor**

Commodity futures, foreign exchange, interest rate, GSCI and weather option products will close at 12:00 noon. Commodity options will close at 12:02 p.m. Equity and 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 equities & indexes). Commodities, GSCI, weather; fertilizer and ethanol 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 equity 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 equity products will have normal trading hours.

#### **Sunday, February 19, 2006**

##### **GLOBEX**

GLOBEX will open at its regularly scheduled time.

##### **e-cbot**

There will be no overnight trading.

**Monday, February 20, 2006**

**CME Trading Floor**

The Exchange trading floors and normal operations will be closed on Monday, February 20, 2006, in observance of the Presidents Day holiday.

**GLOBEX**

GLOBEX will halt trading for Equities at 10:30 a.m. and for Interest rate and Foreign exchange products at 12:00 p.m. GLOBEX trading will resume at 5:00 p.m. The trade date for Sunday and Monday GLOBEX sessions will be Tuesday, February 21, 2006.

**CBOT Trading Floor**

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

**e-cbot**

e-cbot will resume trading for normal business hours starting at 7:00 p.m. for the trade of Tuesday, February 21, 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, February 17, 2006. There will be no banking and settlement cycle processing on Monday, February 20, 2006.**

Settlement variation and performance bond cash call/release amounts resulting from the Friday, February 17, 2006, RTH settlement cycle will be confirmed by settlement banks by 6:40 a.m. on Tuesday, February 21, 2006. Settlement banks will process cash flows resulting from Friday's RTH settlement cycle on Tuesday, February 21, 2006.

SPAN files will be produced on Friday, February 17, 2006 according to the normal schedule. There will be no SPAN files produced on Monday, February 20, 2006.

**On Friday, February 17, 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, February 20, 2006. Any orders to buy or sell foreign currency entered after **12:00 noon** on Friday, February 17, 2006 and before 1:54:59 p.m. on Tuesday, February 21, 2006 will be executed at 2:00 p.m. on Tuesday, February 21, 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:

**CHF, GBP, EUR, JPY, NZD, CAD, AUD, NOK, SEK**

**Trade Date**

Friday, February 17, 2006

**Value Date**

Tuesday, February 21, 2006

**Monday, February 20, 2006, MoneyChanger is closed.**

**D.**

**DEPOSITS OF PERFORMANCE BOND COLLATERAL**

The U.S. bank holiday will prohibit the posting of transactions dated Monday, February 20, 2006. Consequently, clearing firms will be unable to deposit or withdraw collateral on Monday, February 20, 2006.

**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,**

<u>Trade Date</u>	<u>Value Date</u>
Friday, February 17, 2006	Tuesday, February 21, 2006

**F. FOREIGN CURRENCY SETTLEMENT VARIATION**

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

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

<u>Trade Date</u>	<u>Value Date</u>
Thursday, February 16, 2006	Tuesday, February 21, 2006
Friday, February 17, 2006	Wednesday, February 22, 2006

**Canadian Dollar, Mexican Peso**

<u>Trade Date</u>	
Friday, February 17, 2006	Tuesday, February 21, 2006

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

The CME is closed on Monday, February 20, 2006. Your settlement bank will provide an a.m. settlement confirmation for both U.S. dollars and foreign currency transactions on Tuesday, February 21, 2006 by 6:40 a.m. Payment for U.S. dollar settlement transactions from RTH cycle of Friday, February 17, 2006, will occur on Tuesday, February 21, 2006.

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

Please note the following deadlines for IEF2 processing:

<u>Deadlines for Funds</u>		<u>2/17/06</u>	<u>2/20/06</u>
HSBC	-	10:30 a.m. CST	Closed
Harris Trust	-	12:00 p.m. CST	Closed
Barclays	-	12:30 p.m. CST	Closed
Columbia Cash Reserves	-	1:00 p.m. CST	Closed
Dreyfus	-	1:30 p.m. CST	Closed
Goldman	-	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
BBH	-	2:00 p.m. CST	Closed

Blackrock	-	2:30 p.m. CST	Closed
CitiGroup	-	2:30 p.m. CST	Closed
Deutsche	-	2:30 p.m. CST	Closed
Federated	-	2:30 p.m. CST	Closed
J.P. Morgan Chase	-	2:30 p.m. CST	Closed

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

**No IEF2 purchases / redemptions will be allowed on Monday, February 20, 2006.**

If you have questions on 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, February 20, 2006. **Trades for this cycle are due by 7:00 a.m.** The normal Inter-Exchange processing schedule will resume on Tuesday, February 21, 2006. For any SGX related issues, please call Trade Processing at (312) 207-2525.