



IMPORTANT MEMORANDUM

TO: Clearing Member Firms
Chief Financial Officers
Back Office Managers
FROM: CME Group Clearing
SUBJECT: HOLIDAY SCHEDULE – **Monday, October 8, 2018**

Please reference the holiday processing schedule below for Monday, October 8th in observance of Columbus Day.

Trading:

GLOBEX, Clearport and Trading Floor	http://www.cmegroup.com/tools-information/holiday-calendar/
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Clearing Processing Cycles – Monday, October 8, 2018

	Settlement Variation	Initial Margin	Settlement file	SPAN file	Reports
Intraday Cycle (ITD)	No ITD Cycle	No ITD Cycle	No ITD Cycle	No ITD Cycle	No ITD Cycle
End of Day Cycle (EOD)	Normal Processing	Normal processing	Normal processing	Normal processing	All Reports Available

MOSA Processing

MOSA processing will adhere to the regular daily schedule.

EROSION Processing

Erosion processing will adhere to the regular daily schedule.

Customer Gross Margin File Submission

The CGM file should be submitted for regular processing on Monday, October 8th

Processing of Performance Bond Collateral

There will be no collateral processing for Monday, October 8, 2018, due to the Columbus Day holiday.

The “Interest-Earning Facility” (IEF) will be closed for all transactions on **Monday, October 8th**. No purchases or redemptions will be allowed for the IEF-2 or IEF-4 programs on Monday, October 8th. **Please refer to IEF2 processing deadline schedules for Friday, October 5th, on the last page of this advisory.**

A.M. Settlement Confirmations

Settlement variation and performance bond cash call/release amounts resulting from Friday, October 5th and Monday, October 8th RTH settlement cycles will be confirmed by the settlement banks by 7:30 a.m. on Tuesday, October 9th.

Settlement banks will process cash flows resulting from Thursday and Friday's RTH settlement cycle on Tuesday, October 9th.

As securities near their maturity date, the values of these assets change, this can result in a change to their Performance Bond values at CME. With this, you may see changes in the asset values on deposit with CME on Tuesday, morning after the holiday. Increase/decrease in the values of these collateral assets from Thursday and Friday may result in PB call/release, which would be banked on Tuesday, morning. These PB calls/releases would be banked in addition to the regular RTH settlements for Thursday and Friday

Futures 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 placed before 9am CST. Transactions placed after 9am CST will have one additional business day added to the value date.

AUD, CHF, CNH, CZK, DKK, HKD, JPY, NOK, NZD, PLN, SEK, SGD, TRY, & ZAR

Trade date	Value date
Wednesday, October 3 rd , 2018	Thursday, October 4 th , 2018
Thursday, October 4 th , 2018	Friday, October 5 th , 2018
Friday, October 5 th , 2018	Tuesday, October 9 th , 2018

CAD, EUR, GBP, MXN

Trade date	Value date
Wednesday, October 3 rd , 2018	Wednesday, October 3 rd , 2018
Thursday, October 4 th , 2018	Thursday, October 4 th , 2018
Friday, October 5 th , 2018	Friday, October 5 th , 2018

Canadian and Japanese Holiday on October, 8th

Futures Foreign Currency Settlement Variation

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

AUD, CHF, CNH, CZK, DKK, HKD, JPY, NOK, NZD, PLN, SEK, SGD, TRY, & ZAR

Trade date	Value date
Wednesday, October 3 rd , 2018	Friday, October 5 th , 2018
Thursday, October 4 th , 2018	Tuesday, October 9 th , 2018
Friday, October 5 th , 2018	Wednesday, October 10 th , 2018

CAD, EUR, GBP, MXN

Trade date	Value date
Wednesday, October 3 rd , 2018	Thursday, October 4 th , 2018
Thursday, October 4 th , 2018	Friday, October 5 th , 2018
Friday, October 5 th , 2018	Tuesday, October 9 th , 2018

Canadian and Japanese Holiday on October, 8th

FOR OTC FX SETTLEMENT VALUE DATES PLEASE REFERENCE THE OTC ADVISORY NOTICE

Interest Earning Facility 2 (IEF2)

Please note the following deadlines for IEF2 processing – these times are **TENTATIVE** and will be confirmed before the actual holiday.

	10/05/18	10/08/18
BlackRock	2:30p.m CST	Closed
Dreyfus	2:30p.m CST	Closed
DWS	2:30p.m CST	Closed
Federated	2:30p.m CST	Closed
First American	2:30p.m CST	Closed
Goldman Sachs	2:30p.m CST	Closed
HSBC	2:30p.m CST	Closed
JP Morgan	2:30p.m CST	Closed
Morgan Stanley	2:30p.m CST	Closed
State Street	2:30p.m CST	Closed
UBS	2:30p.m CST	Closed

Fund closing times are subject to change.

For questions or further information: please contact CME Clearing at 312-207-2525 or CME Clearing's Banking & Collateral Team at 312.207-2594.