



IMPORTANT MEMORANDUM

TO: Clearing Member Firms
 Chief Financial Officers
 Back Office Managers

FROM: CME Group Clearing

SUBJECT: HOLIDAY SCHEDULE – **Monday, October 14, 2019**

Please reference the holiday processing schedule below for Monday, October 14th 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 14, 2019

	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 14th

Processing of Performance Bond Collateral

There will be no collateral processing for Monday, October 14th, 2019, due to the Columbus Day holiday.

Money Market Mutual Funds will be closed for all transactions on **Monday, October 14th**. No purchases or redemptions will be allowed for the IEF-2 program on Monday, October 14th. **Please refer to IEF2 processing deadline schedules on the last page of this advisory.**

A.M. Settlement Confirmations

Settlement variation and performance bond cash call amounts resulting from Friday, October 11th and Monday, October 14th RTH settlement cycles will be confirmed by the settlement banks by 7:30 a.m. on Tuesday, October 15th. Settlement banks will process cash flows resulting from Friday and Monday RTH settlement cycle on Tuesday, October 15th.

As securities near their maturity date, the values of these assets change. With this, Clearing Members may see changes in the asset values on deposit with CME the morning after the holiday. Changes in the value of collateral from Friday to Monday may result in PB calls, which will be banked on Tuesday morning.

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 for entries made prior to 9am. Entries made after 9am will add an additional day for settlement. Cutoff times may vary by currency.

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

Trade date	Value date
Wednesday, October 9 th , 2019	Thursday, October 10 th , 2019
Thursday, October 10 th , 2019	Friday, October 11 th , 2019
Friday, October 11 th , 2019	Tuesday, October 14 th , 2019

CAD, EUR, GBP, MXN

Trade date	Value date
Wednesday, October 9 th , 2019	Wednesday, October 9 th , 2019
Thursday, October 10 th , 2019	Thursday, October 10 th , 2019
Friday, October 11 th , 2019	Friday, October 11 th , 2019

Canadian and Japanese Holiday on October, 14th

Futures Foreign Currency Settlement Variation

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

AUD, CHF, CNH, JPY, NOK, NZD, SEK

Trade date	Value date
Wednesday, October 9 th , 2019	Friday, October 11 th , 2019
Thursday, October 10 th , 2019	Tuesday, October 15 th , 2019
Friday, October 11 th , 2019	Wednesday, October 16 th , 2019

CAD, EUR, GBP, MXN

Trade date	Value date
Wednesday, October 9 th , 2019	Thursday, October 10 th , 2019
Thursday, October 10 th , 2019	Friday, October 11 th , 2019
Friday, October 11 th , 2019	Tuesday, October 15 th , 2019

Canadian and Japanese Holiday on October, 14th

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.

	10/11/19	10/14/18
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 based on prior year's historical closing times. These times are subject to change at the fund's discretion.

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