



**IMPORTANT MEMORANDUM**

TO: Clearing Member Firms  
Chief Financial Officers  
Back Office Managers  
FROM: CME Group Clearing  
SUBJECT: HOLIDAY SCHEDULE – **Monday, October 12, 2020**

Please reference the holiday processing schedule below for Monday, October 12<sup>th</sup> in observance of Columbus Day.

**Trading:**

GLOBEX, Clearport and Trading Floor	<a href="http://www.cmegroup.com/tools-information/holiday-calendar/">http://www.cmegroup.com/tools-information/holiday-calendar/</a>
-------------------------------------	---

**Clearing Processing Cycles – Monday, October 12, 2020**

	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 12<sup>th</sup>

**Processing of Performance Bond Collateral**

There will be no collateral processing for Monday, October 12<sup>th</sup>, 2020, due to the Columbus Day holiday.

**Please refer to IEF2 processing deadline schedules for Friday, October 9<sup>th</sup>, on the last page of this advisory.**

**A.M. Settlement Confirmations**

Settlement variation and performance bond cash call amounts resulting from Friday, October 9<sup>th</sup> and Monday, October 12<sup>th</sup> RTH settlement cycles will be confirmed by the settlement banks by 7:30 a.m. on Tuesday, October 13<sup>th</sup>. Settlement banks will process cash flows resulting from Friday and Monday RTH settlement cycles on Tuesday, October 13<sup>th</sup>.

### **Futures Foreign Currency Performance Bond Cash Withdrawals**

Due to the holiday, please note the value dates on foreign currency performance bond cash withdrawals will be moved out until the next valid business date for that currency.

### **Futures Foreign Currency Settlement Variation**

Due to the holiday, please note the value dates on foreign currency settlement variation will be moved out until the next valid common business date for USD & the settlement currency.

***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.

	<b>10/09/20</b>	<b>10/12/20</b>
<b>BlackRock</b>	2:30p.m CST	Closed
<b>Dreyfus</b>	2:30p.m CST	Closed
<b>DWS</b>	2:30p.m CST	Closed
<b>Federated</b>	2:30p.m CST	Closed
<b>First American</b>	2:30p.m CST	Closed
<b>Goldman Sachs</b>	2:30p.m CST	Closed
<b>HSBC</b>	2:30p.m CST	Closed
<b>JP Morgan</b>	2:30p.m CST	Closed
<b>Morgan Stanley</b>	2:30p.m CST	Closed
<b>State Street</b>	2:30p.m CST	Closed
<b>UBS</b>	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.