



CME Group | Advisory Notice

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

SUBJECT: OTC Holiday Advisory - Good Friday 2026

Please be advised that on **Friday, April 3rd, 2026** (Good Friday) CME Clearing will be open to clear trades. Due to the holiday, however, there will be several impacts to CME Clearing's processing and trade submission timelines for OTC products. For details on these impacts, please see the tables below.

Trade Submission and Variation Margin Settlement:

Trade Date	Asset Class	Currencies	Bank Holiday(s)	Clear Date	Upfront Fee Settlement Date
Friday, April 3rd, 2026	IRS	USD, KRW	No Holiday	Friday, April 3	Monday, April 6
		BRL, CAD, CLP, INR	Friday April 3	Monday, April 6	Tuesday, April 7
		CNY (Ching Ming Festival Holiday)	Monday April 6	Friday, April 3	Tuesday, April 7
		COP, MXN	Thursday April 2 Friday April 3	Monday, April 6	Tuesday, April 7
		EUR, GBP	Friday April 3 Monday April 6	Tuesday, April 7	Wednesday, April 8
		DKK, NOK	Thursday April 2 Friday April 3 Monday April 6	Tuesday, April 7	Thursday, April 9
		HKD (Ching Ming Festival)	Friday April 3 Monday April 6 Tuesday April 7	Wednesday, April 8	Friday, April 10
		JPY	No Holiday	Friday, April 3	Tuesday, April 7
		PLN	Monday April 6	Friday, April 3	Wednesday, April 8
		SGD	Friday April 3	Monday, April 6	Wednesday, April 8
		All other T+2 Currencies	Friday April 3 Monday April 6	Tuesday, April 7	Thursday, April 9

OTC FX holiday information will be sourced from COPP CLARK.

Price Alignment Amount (PAA):

The table below provides information related to PAA calculation.

Asset Class	Close of Business Date	Currencies	Number of Days for PAA
IRS	Wednesday, April 1 2026	COP, MXN	5
		DKK, NOK	6
	Thursday, April 2 2026	USD, CNY, JPY, KRW, PLN	1
		BRL, CAD, CLP, INR, SGD	4
		AUD, CHF, CZK, EUR, GBP, HUF, NZD, SEK, ZAR	5
		HKD	6

Initial Margin Calculations:

Close of Business Date	Product	Currencies	Will CME generate new IM requirements?
Friday, April 3rd, 2026	IRS	All Currencies	Yes
	OTC FX	All Currency Pairs	Yes

EOD Reporting:

Please refer to the table below for CME Clearing's plans to produce end of day reporting.

Date	Product	Environment	EOD Reports Produced
Friday, April 3rd, 2026	IRS	Production	Yes
	IRS	New Release (UAT)	Yes
	OTC FX	Production	Yes
	OTC FX	New Release (UAT)	Yes

If you have questions, please contact the CME Client Services Team at onboarding_clearing@cmegroup.com.