

CME Group | Advisory Notice

TO: Clearing Member Firms; Back Office Managers
FROM: CME Clearing
SUBJECT: OTC Holiday Advisory - Labor Day 2026

On **Monday, September 7th, 2026** (Labor Day), 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	Clear Date	Upfront Fee Settlement Date
Monday, September 7th, 2026	IRS	USD & non-deliverables, CAD	Tuesday, September 8	Wednesday, September 9
		EUR, GBP, MXN	Monday, September 7	Tuesday, September 8
		All T+2 Currencies	Monday, September 7	Wednesday, September 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	Friday, September 4 2026	USD & non-deliverables, CAD	4
		AUD, CHF, CZK, DKK, EUR, GBP, HKD, HUF, JPY, MXN, NOK, NZD, PLN, SEK, SGD, ZAR	3

Initial Margin Calculations:

Close of Business Date	Product	Currencies	Will CME generate new IM requirements?
Monday, September 7th, 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
Monday, September 7th, 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.