

Advisory Notice

Clearing House

09-140

April 3, 2009

IMPORTANT MEMORANDUM

TO: Clearing Member Firms
Chief Financial Officers
Back Office Managers

FROM: CME Clearing

SUBJECT: **HOLIDAY SCHEDULE-GOOD FRIDAY, April 10, 2009**

Thursday, April 9, 2009

CME/CBT Floor Trading

FX and interest rate products will close at 12:00 noon. All other products will have normal trading hours.

CME/CBT Electronic Trading

Foreign exchange and interest rate products traded on GLOBEX during RTH will close at 3:15 p.m. (same as equity indexes). Commodities, GSCI, weather, TRAKRS, Eurozone HICP, real estate, ETF, CBOT Grains/Ethanol, DOW AIG ER, forestry products traded on GLOBEX during RTH will have normal trading hours.

NYMEX/COMEX Floor Trading

All products will have normal trading hours.

NYMEX/COMEX/DME on Globex (Including ClearPort)

NYMEX/COMEX/DME products on Globex and ClearPort will have normal trading hours.

Friday, April 10, 2009

CME/CBT Floor Trading

The Exchange trading floors and normal operations will be closed on Friday, April 10, 2009, in observance of the Good Friday holiday.

CME/CBT Electronic Trading

GLOBEX will be closed for trading on Friday, April 10, 2009. Globex will re-open at 5:00 p.m. on Sunday, April 12, 2009.

NYMEX/COMEX Floor Trading

Exchange trading floor and normal operations will be closed on Friday, April 10, 2009, in observance of the Good Friday holiday.

NYMEX/COMEX/DME on Globex (Including ClearPort)

NYMEX/COMEX/DME products on Globex and ClearPort will be closed for trading. These venues will reopen at 6:00 p.m. EST on Sunday, April 12, 2009.

A.

BANKING AND SPAN CYCLES

The intra-day and end-of-day banking and settlement cycles will occur at their normal times on **Thursday, April 9, 2009**. **There will be no intra-day or RTH banking and settlement cycle processing for business day of Friday, April 10, 2009.**

SVIEF will be turned off for both the intra-day and RTH cycles on Thursday, April 9, 2009.

Settlement variation and performance bond cash call/release amounts resulting from the Thursday, April 9th, RTH settlement cycle will be confirmed by settlement banks by 7:30 a.m. on Friday, April 10, 2009. Settlement banks **will** also process cash flows resulting from Thursday's RTH settlement cycle on Friday, April 10, 2009.

SPAN files will be produced on Thursday, April 9, 2009 as per normal.

B.

DEPOSITS OF PERFORMANCE BOND COLLATERAL

U.S. banks are open on Friday, April 10, 2009. The deadline for clearing firms to submit Treasury security withdrawal and pledge instructions to the Clearing House for same day processing will be 9:00 a.m. CST. The bank confirmation deadline for clearing firms to receive same day performance bond credit for Treasury security deposits on Friday, April 10, 2009 is 9:30 a.m. CST.

C.

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:

Swiss franc, British pound, Euro, Australian dollar, New Zealand dollar, Swedish krona

Trade Date

Thursday, April 9, 2009
Friday, April 10, 2009

Value Date

Tuesday, April 14, 2009
Tuesday, April 14, 2009

Japanese yen, Turkish lira

Trade Date

Wednesday, April 8, 2009
Thursday, April 9, 2009
Friday, April 10, 2009

Value Date

Thursday, April 9, 2009
Friday, April 10, 2009
Monday, April 13, 2009

Norwegian krone

Trade Date

Wednesday, April 8, 2009
Thursday, April 9, 2009
Friday, April 10, 2009

Value Date

Tuesday, April 14, 2009
Tuesday, April 14, 2009
Tuesday, April 14, 2009

Canadian dollar

Trade Date

Thursday, April 9, 2009
Friday, April 10, 2009

Value Date

Thursday, April 9, 2009
Monday, April 13, 2009

Mexican peso

Trade Date

Thursday, April 9, 2009
Friday, April 10, 2009

Value Date

Monday, April 13, 2009
Monday, April 13, 2009

D.

FOREIGN CURRENCY SETTLEMENT VARIATION

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

Swiss franc, British pound, Euro, Australian dollar, New Zealand dollar,

Swedish krona

Trade Date

Wednesday, April 8, 2009
Thursday, April 9, 2009
Friday, April 10, 2009

Value Date

Tuesday, April 14, 2009
Tuesday, April 14, 2009
Tuesday, April 14, 2009

Japanese yen, Turkish lira

Trade Date

Tuesday, April 7, 2009
Wednesday, April 8, 2009
Thursday, April 9, 2009
Friday, April 10, 2009

Value Date

Thursday, April 9, 2009
Friday, April 10, 2009
Monday, April 13, 2009
Tuesday, April 14, 2009

Canadian dollar

Wednesday, April 8, 2009
Thursday, April 9, 2009
Friday, April 10, 2009

Thursday, April 9, 2009
Monday, April 13, 2009
Monday, April 13, 2009

Mexican peso

Trade Date

Wednesday, April 8, 2009
Thursday, April 9, 2009
Friday, April 10, 2009

Value Date

Monday, April 13, 2009
Monday, April 13, 2009
Monday, April 13, 2009

Norwegian krone

Trade Date

Tuesday, April 7, 2009
 Wednesday, April 8, 2009
 Thursday, April 9, 2009
 Friday, April 10, 2009

Value Date

Tuesday, April 14, 2009
 Tuesday, April 14, 2009
 Tuesday, April 14, 2009
 Tuesday, April 14, 2009

E. A.M. SETTLEMENT CONFIRMATIONS

Your settlement bank will provide an a.m. settlement confirmation for both U.S. dollars and foreign currency transactions on Friday, April 10, 2009 by 7:30 a.m. Payment for U.S. dollar settlement transactions from RTH cycle of Thursday, April 9, 2009, will also occur on Friday, April 10, 2009.

F. INTEREST EARNING FACILITY 2 (IEF2)

Please note the following deadlines for IEF2 processing:

<u>Deadlines for Funds</u>		<u>4/9/09</u>	<u>4/10/09</u>
Virtus	-	11:30 a.m.	Closed
HSBC Government	-	1:30 p.m.	Closed
Goldman	-	2:30 p.m.	Closed
HSBC Money Market	-	2:30 p.m.	Closed
Morgan Stanley	-	1:30 p.m.	Closed
State Street	-	1:30 p.m.	Closed
Wells Fargo	-	1:30 p.m.	Closed
BGI	-	2:30 p.m.	Closed
Blackrock	-	2:30 p.m.	Closed
Dreyfus	-	2:30 p.m.	Closed
DWS Scudder	-	2:30 p.m.	Closed
Federated	-	2:30 p.m.	Closed
Fifth-Third	-	2:30 p.m.	Closed
J.P. Morgan Chase	-	2:30 p.m.	Closed
Merrill Funds	-	2:30 p.m.	Closed

G. INTEREST EARNING FACILITY 3; 4; 5 (IEF3/IEF4/IEF5)

IEF3/IEF4/IEF5 processing will follow normal banking schedules for Thursday, April 9th and **will be closing at 9:00a.m. on Friday, April 10th.**

H. INTER-EXCHANGE PROCESSING

As the Singapore Exchange is open, only the A.M. Inter-Exchange cycle will be run on Friday, April 10, 2009. **Trades for this cycle are due by 7:00 a.m.** The normal Inter-Exchange processing schedule will resume on Monday, April 13, 2009. For any SGX related issues, please call (312) 207-2525.