CME Group
A CME/Chicago Board of Trade/NYMEX Company

Advisory Notice
Clearing House

09-430 October 5, 2009

IMPORTANT MEMORANDUM

TO: Clearing Member Firms
Chief Financial Officers
Back Office Managers

FROM: CME Clearing

SUBJECT: **REVISED:** HOLIDAY SCHEDULE-**COLUMBUS DAY MONDAY, OCTOBER 12, 2009**

Friday, October 9, 2009

CME/CBT Floor Trading
All products will have normal trading hours.

CME/CBT Electronic Trading
FX and interest rate products **(CME and CBOT)** will close at 3:15 p.m. CST. Equity index products will close at 3:15 p.m. CST Commodities, GSCI, DJ UBS ER, weather, CBT ethanol, TRAKRS, Eurozone, real estate, ETF, forestry, CBOT grain products will have normal trading hours.

NYMEX/COMEX Floor Trading
NYMEX/COMEX trading floors will have normal trading hours.

NYMEX/COMEX/DMEon Globex
NYMEX/COMEX/DME products on Globex will close at 3:15 p.m. CST.

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

Sunday, October 11, 2009

CME/CBT Electronic Trading
GLOBEX will open at its regular scheduled time on Sunday, October 11, 2009 for trade date of Monday, October 12, 2009.

Exceptions:

- CME Commodity, TRAKRS, ETF products will remain closed until their regularly scheduled open on Monday, October 12, 2009.

NYMEX/COMEX/DMEon Globex (Including ClearPort)
NYMEX/COMEX/DME products on Globex and ClearPort will have normal trading hours.

Monday, October 12, 2009

CME/CBT Floor Trading
Foreign exchange, interest rate products and CBOT financials will be closed for trading. All other products will have normal trading hours on Monday, October 12, 2009.

CME/CBT Electronic Trading
GLOBEX will have normal trading hours on Monday, October 12, 2009. Trading sessions after GLOBEX re-opens will be for trade date Tuesday, October 13, 2009.

NYMEX/COMEX Floor Trading
NYMEX/COMEX products will have normal trading hours.

NYMEX/COMEX/DMEon Globex (Including ClearPort)
NYMEX/COMEX/DME products on Globex and ClearPort will have normal trading hours.

The Exchange will have normal operations on Monday, October 12, 2009 with the exception of banking/settlement cycles and performance bond processing. There will be no intra-day banking/settlement cycles or performance bond processing on Monday, October 12, 2009. U.S. banks will be closed in observance of Columbus Day.

Out-Trade Processing cycles are unaffected by the holiday.

A. BANKING, SPAN AND OUT-TRADE PROCESSING CYCLES

The intra-day and end-of-day banking and settlement cycles will occur at their normal times on **Friday, October 9, 2009 and Tuesday, October 13, 2009. There will be no intra-day banking and settlement cycle processing on Monday, October 12, 2009.**

The U.S. bank holiday will also prohibit the usage of October 12, 2009 as a "Settle date" for any and all foreign sovereign debt transactions. SVIEF will be turned off for both the intra-day and RTH cycles on Friday, October 9, 2009. Settlement Variation in Interest Earning Facility (SVIEF) will be turned on for RTH cycle on Monday, October 12, 2009.

Settlement variation and performance bond cash call/release amounts resulting from the Friday, October 9, 2009, RTH settlement cycle will be confirmed by settlement banks by 7:30 a.m. on Monday, October 12, 2009. Settlement banks will process cash flows resulting from Friday and Monday's RTH settlement cycle on Tuesday, October 13, 2009.

SPAN Files will be produced at their normal times on Friday, October 9, 2009 and Monday, October 12, 2009.

B. **DEPOSITS OF PERFORMANCE BOND COLLATERAL**

The U.S. bank holiday will prohibit the posting of transactions dated Monday, October 12, 2009. Consequently, clearing firms will be **unable** to deposit or withdraw collateral on Monday, October 12, 2009. **Clearing21 will not be available for Asset Management Banking transactions on Monday, October 12, 2009.**

C. **FOREIGN CURRENCY 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, Japanese yen, Australian dollar, New Zealand dollar, Swedish krona, Norwegian krone, Turkish lira

Trade Date	Value Date
Friday, October 9, 2009	Tuesday, October 13, 2009

Canadian dollar, Mexican peso

Trade Date	Value Date
Friday, October 9, 2009	Friday, October 9, 2009

D. **FOREIGN CURRENCY SETTLEMENT VARIATION**

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

Swiss franc, British Pound, Euro, Japanese yen, Aussie dollar, New Zealand dollar, Swedish krona, Norwegian krone, Turkish lira

Trade Date	Value Date
Thursday, October 8, 2009	Tuesday, October 13, 2009
Friday, October 9, 2009	Wednesday, October 14, 2009
Monday, October 12, 2009	Wednesday, October 14, 2009

Japanese Holiday on Monday, October 12, 2009

Canadian dollar, Mexican Peso

Trade Date	Value Date
Friday, October 9, 2009	Tuesday, October 13, 2009
Monday, October 12, 2009	Tuesday, October 13, 2009

Canadian Holiday on Monday, October 12, 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 Monday, October 12, 2009 and again on Tuesday, October 13, 2009 by 7:30 a.m. Payment for U.S. dollar settlement transactions from RTH cycle of Friday, October 9, 2009 and Monday, October 12, 2009, will occur on Tuesday, October 13, 2009.

F. INTEREST EARNING FACILITY 2 (IEF2)

Please note the following deadlines for IEF2 processing:

Deadlines for Funds		10/9/09	10/12/09
HSBC Gov	-	1:30 p.m. CST	Closed
BGI	-	2:30 p.m. CST	Closed
Blackrock	-	2:30 p.m. CST	Closed
DWS Scudder	-	2:30 p.m. CST	Closed
Dreyfus	-	2:30 p.m. CST	Closed
Federated	-	2:30 p.m. CST	Closed
FFI	-	2:30 p.m. CST	Closed
Goldman	-	2:30 p.m. CST	Closed
HSBC IMM	-	2:30 p.m. CST	Closed
JPMorgan	-	2:30 p.m. CST	Closed
Morgan Stanley	-	2:30 p.m. CST	Closed
RBC	-	2:30 p.m. CST	Closed
SSgA	-	2:30 p.m. CST	Closed
Wells Fargo	-	2:30 p.m. CST	Closed

No IEF2 purchases / redemptions will be allowed on Monday, October 12, 2009.

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

IEF3/IEF4/IEF5 processing will follow the usual schedule coinciding with regular banking activity for Friday, October 9, 2009.

If you have questions on financial operational deadlines, please call the Financial Unit, (312) 207-2594.