

12-463

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

SUBJECT: CME Clearing Hurricane Sandy Update – Monday, October 29th, 2012

DATE: October 29, 2012

CME Clearing Update for Monday, October 29th, 2012:

• US Equity Settlements: Settlement prices will be carried forward from Friday, October 26, 2012 for US Equity Settlements

o This notice super cedes prior communication that we would be revaluing our Equity products at 9:15 a.m. ET (8:15 a.m. CT)

- Early Interest Rate/Treasury complex close: CME Group will close its Interest Rate complex, including Treasury, Eurodollar and Fed Funds futures and options on futures markets on the trading floor and on CME Globex at 11:00 a.m. CT today in line with SIFMA's decision to close the cash market.
- CME Clearing Intra-Day Cycle (ITD): CME Clearing will be running an ITD per normal today
 - All markets, except Equities, will receive new mark-to-market prices at ITD and settlement banks are prepared to settle this afternoon
- Early Closure for Money Market Processing: CME Clearing will stop processing money fund redemptions and purchases at 11:30 a.m. ET (10:30 a.m. CT)

If you have any questions, please contact the CME Clearing Services via telephone at 312-207-2525 or by email at ccs@cmegroup.com.

We will continue to monitor the situation as well as continue our coordination with other exchanges and will keep you update as information becomes available

Regards,

CME Clearing