ICE CLEAR CREDIT™

CIRCULAR

CIRCULAR 2014/013

April 10, 2014

Categories:

Operations
Risk
Trading
Treasury

Attachments:
None

Summary of content
Good Friday and Easter Monday Holiday Processing Schedule: April 17, 2014 through April 28, 2014

For more information please contact:

Client Services and Support
312-836-6890

Jocelyn Ward, CSS
Jocelyn.Ward@theice.com
312-836-6845

Thomas Wakefield, CSS
Thomas.Wakefield@theice.com
312-836-6815

John Compall, CSS
John.Compall@theice.com
312-836-6819

Thomas Andrews, CSS
Thomas.Andrews@theice.com
312-836-6813

Kathy Kaufmann, CSS
Kathy.Kaufmann@theice.com
312-836-6843

Good Friday and Easter Monday Holiday Processing Schedule: April 17, 2014 through April 28, 2014

CDS Clearing Schedule – Good Friday and Easter Monday

	Instruments and Reference Names	Apr 17	Apr 18	Apr 21
Group A	iTraxx.Main, iTraxx.HVol, iTraxx.Xover, iTraxx Senior Financials Indices European Corporate Single Names Republic of Turkey Russian Federation	Early Close	Closed	Closed
Group B	CDX.IG, CDX.IG.HVol, CDX.HY Indices NA Corporate Single Names CDX.EM Indices Latin American Sovereign Single Names	Early Close	Closed	Normal Close

Thursday, April 17, 2014
- Group A and Group B Client Clearing and CP-to-CP Trade Date Clearing will close at 2:00 p.m. ET.
- End-Of-Day price submissions will be required between 11:30 a.m. and 11:35 a.m. ET for Group A instruments.
- End-Of-Day price submissions will be required between 12:30 p.m. and 12:35 p.m. ET for Group B instruments.
- All reports will be generated.

Friday, April 18, 2014
- Group A and Group B Client Clearing and CP-to-CP Trade Date Clearing will be closed.
- End-Of-Day price submissions will not be required for Group A and Group B instruments.
- Reports will not be generated.

Monday, April 21, 2014
- U.S. Dollar margin collections will be processed based on activity from Thursday, April 17, 2014.
- Group A Client Clearing and CP-to-CP Trade Date Clearing will be closed.
- No End-Of-Day price submissions required for Group A instruments.
- End-Of-Day price submissions will be required at the normal time between 4:30 p.m. and 4:35 p.m. ET for Group B instruments.
- All reports will be generated.

Tuesday, April 22, 2014
- U.S. Dollar upfront fees will be processed based on activity from Thursday, April 17, 2014 and Monday, April 21, 2014.
- Euro upfront fees and Euro margin collections will be processed based on activity from Thursday, April 17, 2014.
- Any deficits, U.S. Dollar or Euro, from the Monday, April 21, 2014 reports will be collected.

CIRCULAR

CIRCULAR
2014/013

April 10, 2014

Categories:

Operations
Risk
Trading
Treasury

Attachments:
None

Summary of content
Good Friday and Easter Monday Holiday Processing Schedule: April 17, 2014 through April 28, 2014

For more information please contact:

Client Services and Support
312-836-6890

Jocelyn Ward, CSS
Jocelyn.Ward@theice.com
312-836-6845

Thomas Wakefield, CSS
Thomas.Wakefield@theice.com
312-836-6815

John Compall, CSS
John.Compall@theice.com
312-836-6819

Thomas Andrews, CSS
Thomas.Andrews@theice.com
312-836-6813

Kathy Kaufmann, CSS
Kathy.Kaufmann@theice.com
312-836-6843

Tuesday, April 22, 2014

- The weekly clearing cycle for the week beginning Monday, April 14, 2014 will conclude and process as normal.

Monday, April 28, 2014

- The weekly clearing cycle beginning Tuesday, April 22, 2014 will conclude and process as normal.

Should you have any questions in relation to this Circular or require any further information, please contact your CSS representative.

Please ensure that the appropriate members of staff within your organization are advised of the content of this Circular.