



Special Executive Report

DATE: December 14, 2021
SER#: 8887
SUBJECT: CME Group Holiday Calendar – Juneteenth Holiday

Chicago Mercantile Exchange Inc. (“CME”), The Board of Trade of the City of Chicago, Inc. (“CBOT”), New York Mercantile Exchange, Inc. (“NYMEX”), and Commodity Exchange, Inc. (“COMEX”) (collectively, the “Exchanges”) recently published the [2022 holiday calendar](#). Commencing in 2022, the Exchanges will observe the Juneteenth holiday each year.

As a result, the last trading date for the following contract months of certain CME, CBOT and NYMEX futures and options contracts will be impacted as noted in the tables below.

CME				
Contract Title	Rulebook Chapter	CME ClearPort/ CME Globex Code	Contract Month	Amended Last Trade Date
Three-Month SOFR Futures*	460	SR3/SR3	Mar-29	6/18/2029
Australian Dollar/U.S. Dollar (AUD/USD) Futures	255	AD/6A	Jun-23	6/16/2023
British Pound Sterling/U.S. Dollar (GBP/USD) Futures	251	BP/6B	Jun-23	6/16/2023
Euro/U.S. Dollar (EUR/USD) Futures	261	EC/6E	Jun-23	6/16/2023
Japanese Yen/U.S. Dollar (JPY/USD) Futures	253	JY/6J	Jun-23	6/16/2023
South African Rand/U.S. Dollar (ZAR/USD) Futures	259	RA/6Z	Jun-23	6/16/2023
Swiss Franc/U.S. Dollar (CHF/USD) Futures	254	SF/6S	Jun-23	6/16/2023
U.S. Dollar/South African Rand (USD/ZAR) Futures	259L	ZAR/ZAR	Jun-23	6/16/2023

*CME Three-Month SOFR Futures

SIFMA has recognized Juneteenth and recommends full market close in observance of the Juneteenth National Independence Day. As a result, on Wednesday, June 19, 2024, the market will be closed during a prior scheduled final settlement day for CME Three-Month SOFR Futures contract (the “Contract”). Pursuant to [CME Chapter 460](#) the Contract allow for the Final Settlement Price to be published on a day other than the third Wednesday of the contract delivery month. The Settlement Procedures require the Final Settlement Price to be calculated and published on the first day that the FRBNY publishes the value for the last day of the expiring contracts Reference Quarter.

As such, the **March 2024 contract month** of the Contract will expire on Tuesday, June 18, 2024 with Final Settlement Price to be published on Thursday, June 20, 2024. The last term in the calculation of the Final Settlement will be the SOFR value published by the FRBNY on Thursday, June 20, 2024 which will apply for one day, Tuesday, June 18, 2024.

Similarly, the reference period for the **June 2024 contract month** of the Contract will begin on Wednesday, June 19, 2024. Whereby the first term in the Final Settlement calculation will also be the SOFR value published by the FRBNY on Thursday, June 20, 2024 which will apply for one day, Wednesday, June 19, 2024.

CBOT				
Contract Title	Rulebook Chapter	CME ClearPort/ CME Globex Code	Contract Month	Amended Last Trade Date
5-year Eris Swap Futures	61	LIW/LIW	Jun-17	6/17/2022
5-year Eris Swap Futures	61	LIW/LIW	Jun-18	6/16/2023
7-year Eris Swap Futures	61	LIB/LIB	Jun-18	6/18/2025
3-Year Eris Swap Futures	61	LIC/LIC	Jun-23	6/18/2026
10-year Eris Swap Futures	61	LIY/LIY	Jun-18	6/16/2028
12-year Eris Swap Futures	61	LII/LII	Jun-18	6/18/2030
20-year Eris Swap Futures	61	LIO/LIO	Jun-17	6/18/2037
30-year Eris Swap Futures	61	LIE/LIE	Jun-18	6/18/2048

NYMEX				
Contract Title	Rulebook Chapter	CME ClearPort/ CME Globex Code	Contract Month	Amended Last Trade Date
Crude Oil Bullet Futures	691	WS/WS	Jul-22	6/17/2022
Crude Oil Bullet Futures	691	WS/WS	Jul-23	6/16/2023
Crude Oil Bullet Futures	691	WS/WS	Jul-24	6/18/2024
Crude Oil Bullet Futures	691	WS/WS	Jul-25	6/18/2025
Crude Oil Bullet Futures	691	WS/WS	Jul-26	6/18/2026
Crude Oil Options	310	LO/LO	Jul-22	6/15/2022
Crude Oil Options	310	LO/LO	Jul-23	6/14/2023
Crude Oil Options	310	LO/LO	Jul-24	6/14/2024
Crude Oil Options	310	LO/LO	Jul-25	6/16/2025
Crude Oil Options	310	LO/LO	Jul-26	6/16/2026

Crude Oil Options	310	LO/LO	Jul-27	6/16/2027
Crude Oil Options	310	LO/LO	Jul-28	6/14/2028
Crude Oil Options	310	LO/LO	Jul-29	6/14/2029
Crude Oil Options	310	LO/LO	Jul-30	6/14/2030
Crude Oil Options	310	LO/LO	Jul-31	6/16/2031
Crude Oil Options	310	LO/LO	Jul-32	6/16/2032
Crude Oil TAS Futures	-	CLT/CLT	Jul-22	6/17/2022
E-mini Crude Oil Futures	401	QM/QM	Jul-22	6/17/2022
E-mini Crude Oil Futures	401	QM/QM	Jul-23	6/16/2023
E-mini Crude Oil Futures	401	QM/QM	Jul-24	6/18/2024
E-mini Crude Oil Futures	401	QM/QM	Jul-25	6/18/2025
E-mini Crude Oil Futures	401	QM/QM	Jul-26	6/18/2026
Light Sweet Crude Oil (WTI) Financial 1 Month Spread Option	397	7A/B7A	Jul-22	6/17/2022
Light Sweet Crude Oil (WTI) Financial 1 Month Spread Option	397	7A/B7A	Jul-23	6/16/2023
Light Sweet Crude Oil (WTI) Financial 1 Month Spread Option	397	7A/B7A	Jul-24	6/18/2024
Light Sweet Crude Oil (WTI) Financial 1 Month Spread Option	397	7A/B7A	Jul-25	6/18/2025
Light Sweet Crude Oil (WTI) Financial 1 Month Spread Option	397	7A/B7A	Jul-26	6/18/2026
Light Sweet Crude Oil (WTI) Financial 12 Month Spread Option	397	7Z/7Z	Jul-22	6/17/2022
Light Sweet Crude Oil (WTI) Financial 2 Month Spread Option	397	7B/7B	Jul-22	6/17/2022
Light Sweet Crude Oil (WTI) Financial 3 Month Spread Option	397	7C/7C	Jul-22	6/17/2022
Light Sweet Crude Oil (WTI) Financial 6 Month Spread Option	397	7M/7M	Jul-22	6/17/2022
Light Sweet Crude Oil European Financial Option	550	LC/LCE	Jul-22	6/15/2022

Light Sweet Crude Oil European Financial Option	550	LC/LCE	Jul-23	6/14/2023
Light Sweet Crude Oil European Financial Option	550	LC/LCE	Jul-24	6/14/2024
Light Sweet Crude Oil European Financial Option	550	LC/LCE	Jul-25	6/16/2025
Light Sweet Crude Oil European Financial Option	550	LC/LCE	Jul-26	6/16/2026
Light Sweet Crude Oil European Financial Option	550	LC/LCE	Jul-27	6/16/2027
Light Sweet Crude Oil European Financial Option	550	LC/LCE	Jul-28	6/14/2028
Light Sweet Crude Oil European Financial Option	550	LC/LCE	Jul-29	6/14/2029
Light Sweet Crude Oil European Financial Option	550	LC/LCE	Jul-30	6/14/2030
Light Sweet Crude Oil European Financial Option	550	LC/LCE	Jul-31	6/16/2031
Light Sweet Crude Oil European Financial Option	550	LC/LCE	Jul-32	6/16/2032
Micro WTI Crude Oil Futures	309	MCL/MCL	Jul-22	6/17/2022
NY Harbor ULSD Crack Spread Option	350	CH/CHY	Jul-22	6/17/2022
NY Harbor ULSD Crack Spread Option	350	CH/CHY	Jul-23	6/16/2023
NY Harbor ULSD Crack Spread Option	350	CH/CHY	Jul-24	6/18/2024
NY Harbor ULSD Crack Spread Option	350	CH/CHY	Jul-25	6/18/2025
RBOB Gasoline Crack Spread Option	387	RX/RXY	Jul-22	6/17/2022
WTI Crude Oil 1 Month Calendar Spread Option	390	WA/WAY	Jul-22	6/17/2022
WTI Crude Oil 1 Month Calendar Spread Option	390	WA/WAY	Jul-23	6/16/2023
WTI Crude Oil 1 Month Calendar Spread Option	390	WA/WAY	Jul-24	6/18/2024

WTI Crude Oil 1 Month Calendar Spread Option	390	WA/WAY	Jul-25	6/18/2025
WTI Crude Oil 1 Month Calendar Spread Option	390	WA/WAY	Jul-26	6/18/2026
WTI Crude Oil 1 Month Calendar Spread Option	390	WA/WAY	Jul-28	6/16/2028
WTI Crude Oil 1 Month Calendar Spread Option	390	WA/WAY	Jul-29	6/18/2029
WTI Crude Oil 1 Month Calendar Spread Option	390	WA/WAY	Jul-30	6/18/2030
WTI Crude Oil 1 Month Calendar Spread Option	390	WA/WAY	Jul-31	6/18/2031
WTI Crude Oil 12 Month Physical Spread Option	390	WZ/AWZ	Jul-22	6/17/2022
WTI Crude Oil 2 Month Physical Spread Option	390	WB/WB	Jul-22	6/17/2022
WTI Crude Oil 3 Month Physical Spread Option	390	WC/WC	Jul-22	6/17/2022
WTI Crude Oil 6 Month Physical Spread Option	390	WM/AWM	Jul-22	6/17/2022

All other of the Exchanges' listed futures and options contract months will not be impacted.

Inquiries regarding the aforementioned may be directed to the CME Group Global Command Center at 312.456.2391. Questions regarding this Special Executive Report may be directed to the CME Global Command Center at +1.800.438.8616, in Europe at +44.800.898.013, in Asia at +65.6532.5010, or GCC@cmegroup.com.