



IMPORTANT MEMORANDUM

TO: Clearing Member Firms
Chief Financial Officers
Back Office Managers
FROM: CME Group Clearing
SUBJECT: HOLIDAY SCHEDULE – **Monday, October 11th, 2021**

Please reference the holiday processing schedule below for Monday, October 11th in observance of Columbus Day.

Trading:

GLOBEX, Clearport and Trading Floor	http://www.cmegroup.com/tools-information/holiday-calendar/
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Clearing Processing Cycles – Monday, October 11th, 2021

	Settlement Variation	Initial Margin	Settlement file	SPAN file	Reports
Intraday Cycle (ITD)	No ITD Cycle	No ITD Cycle	No ITD Cycle	No ITD Cycle	No ITD Cycle
End of Day Cycle (EOD)	Normal Processing	Normal processing	Normal processing	Normal processing	All Reports Available

MOSA Processing

MOSA processing will adhere to the regular daily schedule.

EROSION Processing

Erosion processing will adhere to the regular daily schedule.

Customer Gross Margin File Submission

The CGM file should be submitted for regular processing on Monday, October 11th

Processing of Performance Bond Collateral

There will be no collateral processing for Monday, October 11th, 2021, due to the Columbus Day holiday.

Please refer to IEF2 processing deadline schedules for Friday, October 8th, on the last page of this advisory.

A.M. Settlement Confirmations

Settlement variation and performance bond cash call amounts resulting from Friday, October 8th and Monday, October 11th RTH settlement cycles will be confirmed by the settlement banks by 7:30 a.m. on Tuesday, October 12th. Settlement banks will process cash flows resulting from Friday and Monday RTH settlement cycles on Tuesday, October 12th.

Futures Foreign Currency Performance Bond Cash Withdrawals

Due to the holiday, please note the value dates on foreign currency performance bond cash withdrawals will be moved out until the next valid business date for that currency.

Futures Foreign Currency Settlement Variation

Due to the holiday, please note the value dates on foreign currency settlement variation will be moved out until the next valid common business date for USD & the settlement currency.

FOR OTC FX SETTLEMENT VALUE DATES PLEASE REFERENCE THE OTC ADVISORY NOTICE

Interest Earning Facility 2 (IEF2)

Please note the following deadlines for IEF2 processing – these times are **TENTATIVE** and will be confirmed before the actual holiday.

	10/08/21	10/11/21
BlackRock	2:30p.m CST	Closed
Dreyfus	2:30p.m CST	Closed
DWS	2:30p.m CST	Closed
Federated	2:30p.m CST	Closed
First American	2:30p.m CST	Closed
Goldman Sachs	2:30p.m CST	Closed
HSBC	2:30p.m CST	Closed
JP Morgan	2:30p.m CST	Closed
Morgan Stanley	2:30p.m CST	Closed
State Street	2:30p.m CST	Closed
UBS	2:30p.m CST	Closed

Fund closing times are subject to change.

For questions or further information: please contact CME Clearing at 312-207-2525 or CME Clearing's Banking & Collateral Team at 312.207-2594.