



IMPORTANT MEMORANDUM

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

Please reference the holiday processing schedule below for Thursday, November 11th in observance of Veterans Day.

Trading:

| | |
|--|---|
| GLOBEX, Clearport and Trading Floor | http://www.cmegroup.com/tools-information/holiday-calendar/ |
|--|---|

Clearing Processing Cycles – November 11, 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 Thursday, November 11th.

Processing of Performance Bond Collateral

There will be no posting of collateral transactions dated Thursday November 11th, 2021 and clearing firms will be unable to deposit or withdraw collateral on November 11th.

Please refer to IEF2 processing deadline schedules for Thursday November 11th on the last page of this advisory.

A.M. Settlement Confirmations

Settlement variation and performance bond cash call/release amounts resulting from Wednesday, November 10th and Thursday, November 11th, RTH settlement cycles will be confirmed by the settlement banks by 7:30 a.m. on Friday, November 12th. Settlement banks will process cash flows resulting from Wednesday and Thursday's RTH settlement cycle on Friday, November 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.

| Fund Family | 11/10/21 | 11/11/21 |
|--------------------|-----------------|-----------------|
| BlackRock | 2:30p.m CST | Closed |
| Dreyfus | 2:30p.m CST | Closed |
| DWS | 11:30p.m CST | Closed |
| Federated | 2:30p.m CST | Closed |
| First American | 2:30p.m CST | Closed |
| Goldman Sachs | 11:30p.m CST | Closed |
| HSBC | 1:30p.m CST | Closed |
| JP Morgan | 2:30p.m CST | Closed |
| Morgan Stanley | 1:30p.m CST | Closed |
| State Street | 11:30p.m CST | Closed |
| UBS | 2:30p.m CST | Closed |
| Wells Fargo | 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 and Collateral Team at 312.207.2594.