



IMPORTANT MEMORANDUM

TO: Clearing Member Firms
 Chief Financial Officers
 Back Office Managers

FROM: CME Group Clearing

SUBJECT: HOLIDAY SCHEDULE – **Monday, October 10, 2022**

Please reference the holiday processing schedule below for Monday, October 10th 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 10th, 2022

	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

- Trades or Giveup transactions Submitted to clearing will be cleared top day
- CME will generate SPAN, Settlement and Register Files and Reports at their Normal Window
- PCS, CGM & Large Trader Files Submission are required
- Banks are Closed, Settlement Variation, Performance Bond Cash and Collateral Transactions Will NOT be processed.
- Settlement Variation and Margin requirements from prior business day will be confirmed by the settlement banks by 7:30 a.m. CST the next business day

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