

**IMPORTANT MEMORANDUM**

TO: Clearing Member Firms  
Chief Financial Officers  
Back Office Managers

FROM: CME Group Clearing

SUBJECT: HOLIDAY SCHEDULE – **Labor Day, September 2, 2024**

Please reference the holiday processing schedule below for Monday, September 2<sup>nd</sup> in observance of Labor Day.

**Trading:**

<b>GLOBEX, Clearport and Trading Floor</b>	<a href="#">CME Group Holiday Calendar</a> <a href="#">CME Group Trading Hours - CME Group</a>
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**Clearing Processing Cycles – September 2nd, 2024**

	<b>Settlement Variation</b>	<b>Initial Margin</b>	<b>Settlement file</b>	<b>SPAN file</b>	<b>Reports</b>
<b>Intraday Cycle (ITD)</b>	No ITD Cycle	No ITD Cycle	No ITD Cycle	No ITD Cycle	No ITD Cycle
<b>End of Day Cycle (EOD)</b>	No Variation Movement <i>(Prices will be carried forward from Friday)</i>	IM requirements will be recalculated.	Same prices from Friday's File	Normal Delivery Time with same prices from Friday's File	All Reports Available

- Trades or Giveup transactions Submitted to clearing on the holiday will be cleared the next business day
- Position Adjustments or Option Instructions are not allowed on the holiday
- CME will generate SPAN, Settlement and Register Files and Reports at their Normal Window
- PCS, CGM & Large Trader Files Submission are NOT required. Any files submitted will be ignored
- 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 and Collateral Team at 312-207-2594.