



IMPORTANT MEMORANDUM

TO: Clearing Member Firms
Chief Financial Officers
Back Office Managers

FROM: CME Group Clearing

SUBJECT: HOLIDAY SCHEDULE – **January 3, 2022 (New Year’s Day)**

Please reference the holiday processing schedule below for Monday, January 3rd in observance of New Year’s Day.

Trading:

GLOBEX, Clearport and Trading Floor	http://www.cmegroup.com/tools-information/holiday-calendar/
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Clearing Processing Cycles – December 31, 2021

	Settlement Variation	Initial Margin	Settlement file	SPAN file	Reports
Intraday Cycle (ITD)	Normal Processing	Normal Processing	Normal Processing	Normal Processing	Normal Processing
End of Day Cycle (EOD)	Normal Processing	Normal Processing	Normal Processing	Normal Processing	Normal Processing

MOSA Processing

There will be regular MOSA processing on January 3, 2022.

Customer Gross Margin File Submission

Firms are required to submit CGM files on January 3rd

Processing of Performance Bond Collateral

Collateral transaction processing will be subject to normal cutoffs.

A.M. Settlement Confirmations

Settlement variation and performance bond cash call amounts resulting from Friday, December 31st, RTH settlement cycles will be confirmed by the settlement banks by 7:30 a.m. on Monday, January 3rd as normal.

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

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.