THE FOUNDATION FOR SECURE MARKETS®

#60280

Date: November 23, 2026

Subject: Holiday Processing – November 26th and 27th 2026

NOVEMBER 26, 2026

CME will be open for trading for certain products on Thursday, November 26, 2026. All trades will be processed with a trade date of November 27, 2026. Since November 26, 2026, is an OCC holiday and U.S. bank holiday, OCC will process a 10% holiday margin increase on accounts holding CME positions on Wednesday, November 25, 2026. This holiday margin call will result in a collateral requirement in segregated futures accounts equal to the larger of (a) Daily Net Margins plus the 10% holiday margin call or (b) Customer Gross Margins. Proprietary account treatment will not change.

Please note this increase will not be reflected on the Account Summary by CMO Report or the Cash Settlement Breakdown Report. Firms drafted as a result of the holiday margin increase will be notified Wednesday morning. Clearing Members are responsible for requesting cash back via ENCORE after depositing alternative forms of collateral.

NOVEMBER 27, 2026

On Friday November 27, 2026, OCC will retain normal business hours and all window timeframes will remain the same. Please note the following:

- 12:45 pm CT - Early Price File will be available.
- 6:00 pm CT - ENCORE window closes for daily post-trade transactions including EED & DNEDs.
- 7:00 pm CT - All post-trade input for Weekly Expiration due to OCC.

Firms are reminded that staff must be available for Weekly Expiration processing

If you have any questions, please contact your Clearing Member representative or the Member Services Help Desk at the following numbers: 800-621-6072 or 800-544-6091. Within Canada, please call 800-424-7320. Clearing Members may also e-mail us at memberservices@theocc.com.