



Clearing Notice

TO: Cboe Clear Digital Clearing Members and Participants
FROM: Cboe Clear Digital Clearing Operations
NOTICE: #24-14CN
NOTICE DATE: October 4, 2024
SUBJECT: Cboe Clear Digital Bank Holidays Processing

This Clearing Notice serves to notify Cboe Clear Digital (“Clearinghouse”) Clearing Members and Participants of the clearing and settlement processing for the upcoming bank holidays on October 14, 2024, in observance of Columbus Day & Indigenous Peoples’ Day, and on November 11, 2024, in observance of Veterans Day.

Clearing and Settlement:

Trades submitted to the Clearinghouse for clearing on October 14, 2024, and November 11, 2024, will be cleared same day. The Clearinghouse will generate SPAN, Settlement, and daily files and reports. Clearing Members will be required to submit PCS, CGM, and Large Trader files. Settlement variations and collateral transactions will be processed on October 15, 2024, and November 12, 2024, respectively.

Margin Processing:

Monday, October 14, 2024, and Monday, November 11, 2024, are U.S. bank holidays. On Friday, October 11, 2024, and Friday, November 8, 2024, an initial margin Discretionary Add-On will be applied during mid-day settlements of no more than 10% of the SPAN Total Requirement as reported on the SPAN Summary (“SPNSUM”) report for each clearing account.

Please note that the margin call increase will be reflected in the Total Requirement number on the Account Summary file for activity dates October 11, 2024, and November 8, 2024.

Margin call deficits as of October 11, 2024, and November 8, 2024, end-of-day settlements will be processed on Tuesday, October 15, 2024, and Tuesday, November 12, 2024, respectively.



If you have any questions regarding this Clearinghouse Notice, please contact Cboe Digital Clearing Operations at digital.clearingops@cboe.com.