



Market Surveillance

DATE: January 11, 2018

TO: **All Reporting Firms** - Clearing Member Firms; Foreign Brokers; Omnibus Accounts

NOTICE #: MSN01-11-18

SUBJECT: **U.S. Holiday Processing for Large Trader Position Files**

Please be advised that CME Group observes the following U.S. -recognized holidays during the 2018 calendar year. In order to ensure compliance with [Rule 561](#), the Large Trader position file is required to be reported no later than the subsequent business day, as noted below:

U.S. -recognized holiday	Date	LT position file for trade date of:	To be reported prior to 7:00 AM CT on:
Dr. Martin Luther King Jr. Day	Monday, January 15	Friday, January 12	Tuesday, January 16
Presidents' Day	Monday, February 19	Friday, February 16	Tuesday, February 20
Good Friday	Friday, March 30	Thursday, March 29	Monday, April 2
Memorial Day	Monday, May 28	Friday, May 25	Tuesday, May 29
Independence Day	Wednesday, July 4	Tuesday, July 3	Thursday, July 5
Labor Day	Monday, September 3	Friday, August 31	Tuesday, September 4
Thanksgiving Day	Thursday, November 22	Wednesday, November 21	Friday, November 23
Christmas Day	Tuesday, December 25	Monday, December 24	Wednesday, December 26

Reporting firms must ensure that the accurate trade date is reported when the position file is submitted, which may not be the holiday date.

Please be reminded that CME group observes only the above-mentioned holidays and the Large Trader position file is required to be reported for all other regular U.S. business days. Failure to report accurately and in a timely manner may result in disciplinary sanctions in accordance with [Rule 512](#).

Questions regarding this notification may be directed MarketRegLTRAAlerts@cmegroup.com or to the following individuals in Market Regulation:

Sandra Valtierra, Manager	312.347.4137	sandra.valtierra@cmegroup.com
Danyelle Franks, Sr. Database Integrity Admin	312.341.7646	danyelle.franks@cmegroup.com

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