



Market Surveillance

DATE: January 12, 2026

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

NOTICE #: MSN01-12-26

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

(This MSN supersedes MSN12-02-25 dated December 2, 2025, and is being issued to correct the Good Friday Holiday in the table below.)

Please be advised that CME Group observes the following U.S. -recognized holidays during the 2026 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	Holiday Date	LT position file for trade date of:	To be reported prior to 7:00 AM CT on:
New Year's Day	Thursday, January 1	Wednesday, December 31	Friday, January 2
Dr. Martin Luther King Jr. Day	Monday, January 19	Friday, January 16	Tuesday, January 20
Presidents' Day	Monday, February 16	Friday, February 13	Tuesday, February 17
Good Friday	Friday, April 3	Thursday, April 2	Monday, April 6
Memorial Day	Monday, May 25	Friday, May 22	Tuesday, May 26
Juneteenth	Friday, June 19	Thursday, June 18	Monday, June 22
Independence Day	Friday, July 3	Thursday, July 2	Monday, July 6
Labor Day	Monday, September 7	Friday, September 4	Tuesday, September 8
Thanksgiving Day	Thursday, November 26	Wednesday, November 25	Friday, November 27
Christmas Day	Friday, December 25	Thursday, December 24	Monday, December 28

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](#).

Firm Position Maintenance

*Exchange: *Firm ID: *Rpt Date: Reporting Number: Commodity: Contract Date: Fut/Put/Call:

☐ Positions to be Processed for Future Business Date

Position Maintenance

Row #	Reportable Date	Exchange	Firm	Reporting Number	Cmdty ...	Contract	F/C/P	Strike	Long	Short	Deliv...	Deliv...	EFP...	EFP...	Load Date	Load Source	Modify Date	Mod...

Edit Position Information

*Date: *Exchange: *Commodity: *Contract: *Put/Call: Strike:

*Firm: *Reporting Number: *Long/Short: /

DN Curr Day Long/Short: / DN Long/Short: 0 / 0 EFPs Long/Short: /

☐ Post for Future Business Date

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