



Market Surveillance

DATE: February 13, 2018
TO: **All Reporting Firms** - Clearing Member Firms; Foreign Brokers; Omnibus Accounts
NOTICE #: MSN02-13-18
SUBJECT: **U.S. President's Day Holiday Processing for Large Trader Position Files**

As a reminder of previously published notice, [MSN01-11-18](#), please be advised that on Monday, February 19, 2018, CME Group will observe the President's Day Holiday. In order to ensure compliance with [Rule 561](#), the Large Trader position file for trade date Friday, February 16, 2018 is required to be reported no later than 7:00 AM CT on Tuesday, February 20, 2018.

Market Regulation requests that a file with the holiday date, trade date February 19, 2018, NOT be sent.

Please be reminded that the Large Trade 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:

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