



Market Surveillance

DATE: December 17, 2019

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

NOTICE #: MSN12-17-19

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

Please be advised that on Wednesday, December 25, 2019, CME Group will observe Christmas Day Holiday. In order to ensure compliance with [Rule 561](#), the Large Trader position file for trade date Tuesday, December 24, 2019 is required to be reported no later than 7:00 AM CT on Thursday, December 26, 2019.

Market Regulation requests that a file with the holiday date, trade date December 25, 2019, 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:

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

To subscribe to Market Surveillance emails, please follow the link:
<http://pages.cmegroup.com/subscription-center-sign-in.html>, log in with your email and check the Market Surveillance box.