



Market Surveillance

DATE: December 27, 2019

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

NOTICE #: MSN12-27-19

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 2020 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:
New Year's Day	Wednesday, January 1	Tuesday, December 31, 2019	Thursday, January 2
Dr. Martin Luther King Jr. Day	Monday, January 20	Friday, January 17	Tuesday, January 21
Presidents' Day	Monday, February 17	Friday, February 14	Tuesday, February 18
Good Friday	Friday, April 10	Thursday, April 9	Monday, April 13
Memorial Day	Monday, May 25	Friday, May 22	Tuesday, May 26
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](#).

For non-U.S. holidays where offices are closed, reporting firms and foreign brokers are able to manually report their large trader positions a day ahead. In the Firm Regulatory Portal, users can navigate to the Firm Position Maintenance screen, enter the large trader positions (in the lower half of the screen) and select "Post for Next Business Date."

