Market Surveillance

DATE: January 14, 2021

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

NOTICE #: MSN01-14-21

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

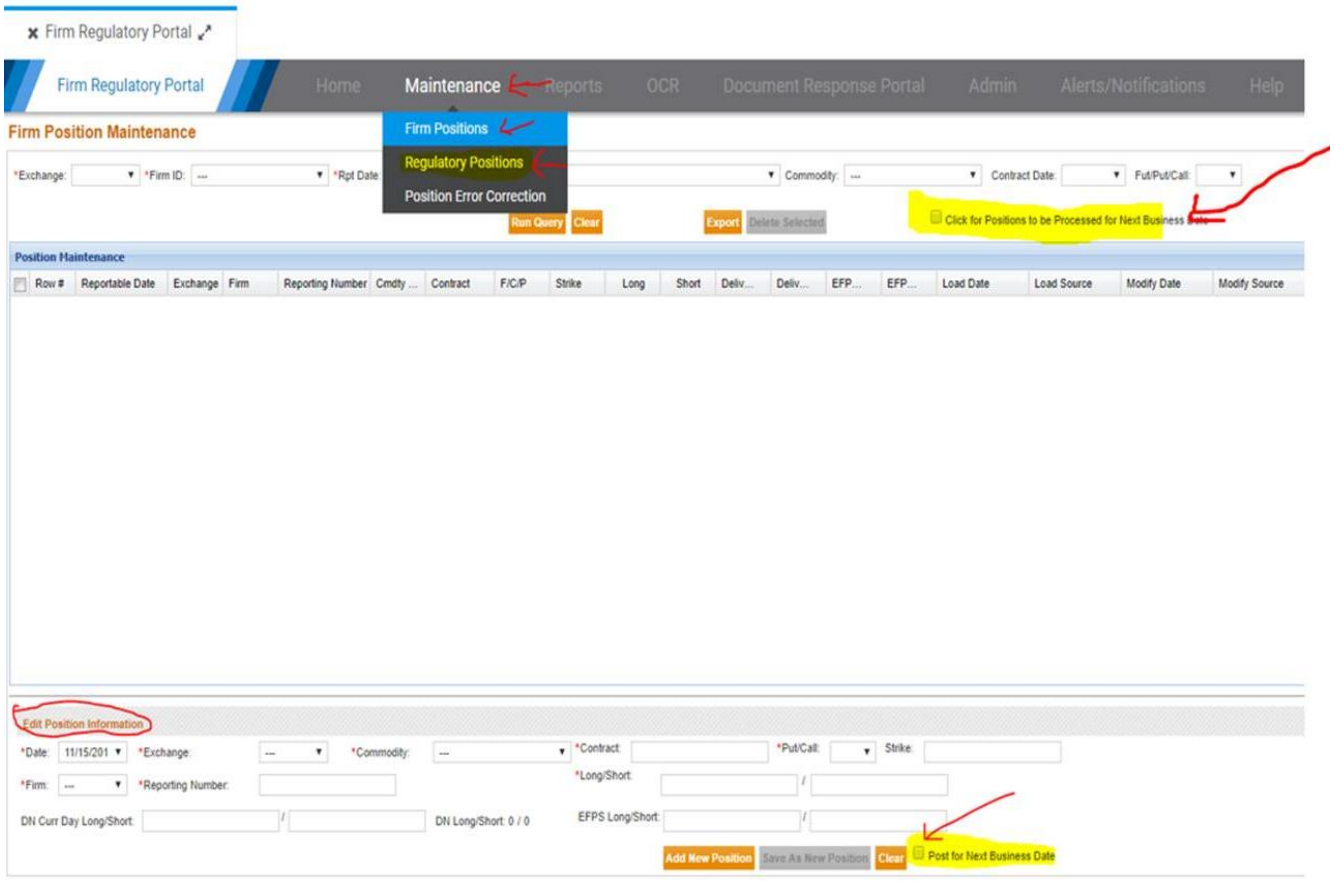
Please be advised that CME Group observes the following U.S. -recognized holidays during the 2021 calendar year. In order to ensure compliance with Rule 561, the Large Trader position file is required to be reported no later than the subsequent business day, as noted below:

U.S. -recognized holiday	Holiday Date	LT position file for trade date of:	To be reported prior to 7:00 AM CT on:
Dr. Martin Luther King Jr. Day	Monday, January 18	Friday, January 15	Tuesday, January 19
Presidents' Day	Monday, February 15	Friday, February 12	Tuesday, February 16
Good Friday	Friday, April 2	Thursday, April 1	Monday, April 5
Memorial Day	Monday, May 31	Friday, May 28	Tuesday, June 1
Independence Day	Monday, July 5	Thursday, July 2	Monday, July 6
Labor Day	Monday, September 6	Friday, September 3	Tuesday, September 7
Thanksgiving Day	Thursday, November 25	Wednesday, November 24	Friday, November 26
Christmas Day	Friday, December 24	Thursday, December 23	Monday, December 27

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."



Questions regarding this notification may be directed MarketRegLTRAlerts@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.