



Market Surveillance

DATE: January 14, 2021

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

NOTICE #: MSN01-14-21R

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

This revised Market Surveillance Notice is being issued to clarify the Good Friday Holiday on trade date April 2, 2021. Given that certain CME/CBT markets will be open for trading and settlement, (see [CME Group Clearing Advisory Notice](#)), Large Trader files for reporting firms active in FX and Interest rates will be required. The holiday schedule below has been revised accordingly.

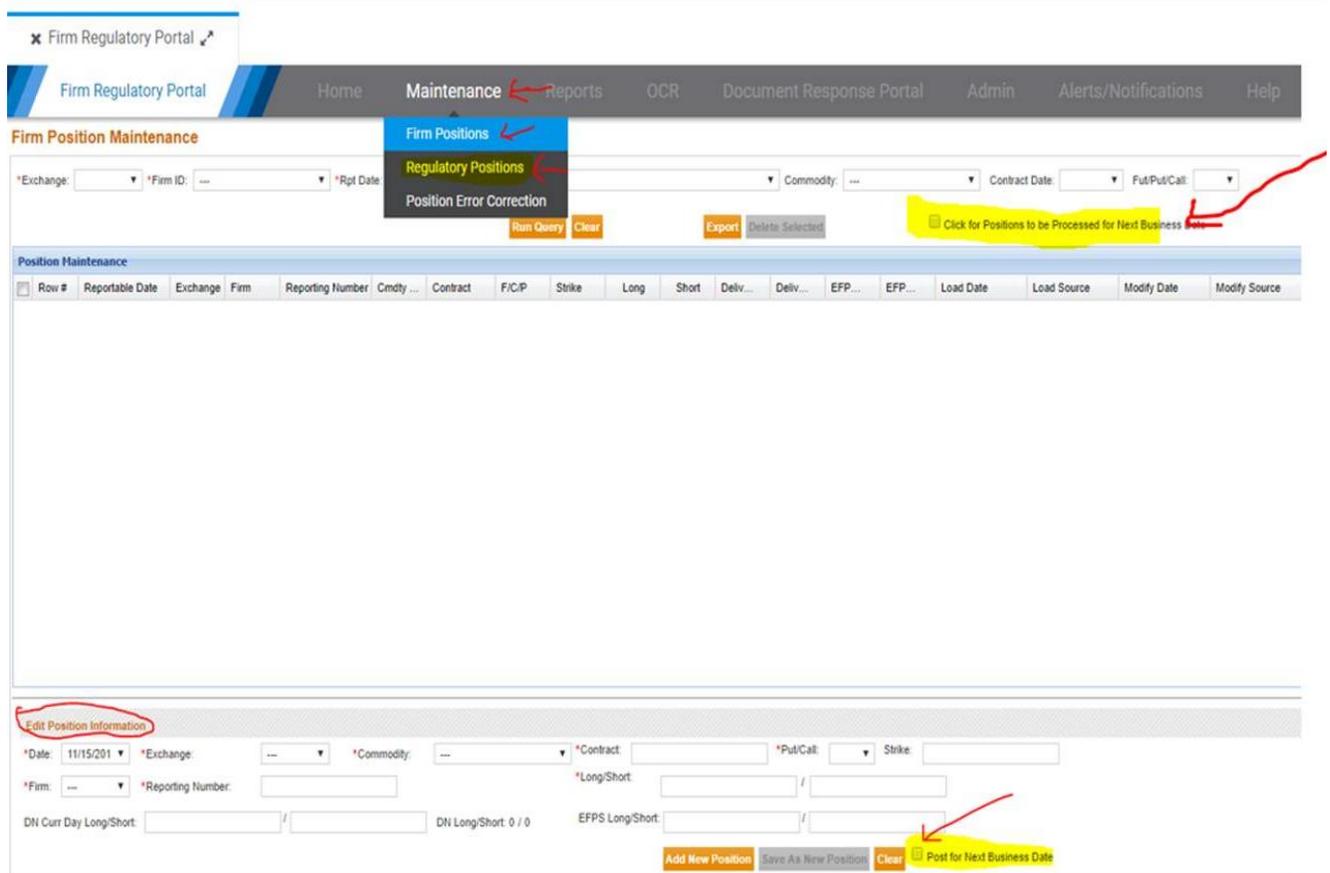
Please be advised that CME Group observes the following U.S. -recognized holidays during the 2021 calendar year. In order to ensure compliance with [Rule 561](#), the Large Trader position file is required to be reported no later than the subsequent business day, as noted below:

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
<u>Good Friday – firms actively trading</u>	<u>Friday, April 2</u>	<u>Thursday, April 1</u> <u>Friday, April 2</u>	<u>Friday, April 2</u> <u>Monday, April 5</u>
Good Friday – firms not open for trading	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 MarketRegLTRAalerts@cmegroup.com or to the following individuals in Market Regulation:

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