



Market Surveillance

DATE: December 04, 2023

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

NOTICE #: MSN12-04-23

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 2024 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:
New Year's Day	Monday, January 1	Friday, December 29	Tuesday, January 2
Dr. Martin Luther King Jr. Day	Monday, January 15	Friday, January 12	Tuesday, January 16
Presidents' Day	Monday, February 19	Friday, February 16	Tuesday, February 20
Good Friday	Friday, March 29	Thursday, March 28	Monday, April 1
Memorial Day	Monday, May 27	Friday, May 24	Tuesday, May 28
Juneteenth	Wednesday, June 19	Tuesday, June 18	Thursday, June 20
Independence Day	Thursday, July 4	Wednesday, July 3	Friday, July 5
Labor Day	Monday, September 2	Friday, August 30	Tuesday, September 3
Thanksgiving Day	Thursday, November 28	Wednesday, November 27	Friday, November 29
Christmas Day	Wednesday, December 25	Tuesday, December 24	Thursday, December 26

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.” In cases where the Firm Regulatory Portal does not have the trade date available in the drop-down list, reporting firms can utilize this function as well.

The screenshot displays the Firm Regulatory Portal's Firm Position Maintenance interface. The top navigation bar includes links to Home, Maintenance, Reports, OCR, Document Response Portal, Admin, Alerts/Notifications, and Help. The Maintenance tab is selected, and a dropdown menu shows options for Firm Positions, Regulatory Positions, and Position Error Correction. Below the dropdown, there are search filters for Exchange, Firm ID, Rpt Date, Comdty, Contract Date, and Put/Call. A table titled 'Position Maintenance' is shown with columns for Row #, Reportable Date, Exchange, Firm, Reporting Number, Comdty, Contract, F/C/P, Strike, Long, Short, Deliv, Deliv..., EFP..., EFP..., Load Date, Load Source, Modify Date, and Modify Source. At the bottom, there is an 'Edit Position Information' section with fields for Date, Exchange, Commodity, Contract, Put/Call, Strike, Firm, Reporting Number, Long/Short, and DN Long/Short. A red arrow points to the 'Post for Next Business Date' button in the bottom right corner.

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. Data Investigator

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.