



Market Surveillance

DATE: December 28, 2021

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

NOTICE #: MSN12-28-21

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

Please be reminded that trade dates Friday, December 31, 2021 and Monday, January 3, 2022 are considered regular U.S. business days and a large trader file will be required prior to the prescribed deadline of 7 a.m. CT on the subsequent business day.

Please be advised that CME Group observes the following U.S. -recognized holidays during the 2022 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 17	Friday, January 14	Tuesday, January 18
Presidents' Day	Monday, February 21	Friday, February 18	Tuesday, February 22
Good Friday	Friday, April 15	Thursday, April 14	Monday, April 18
Memorial Day	Monday, May 30	Friday, May 27	Tuesday, May 31
Independence Day	Monday, July 4	Friday, July 1	Tuesday, July 5
Labor Day	Monday, September 5	Friday, September 2	Tuesday, September 6
Thanksgiving Day	Thursday, November 24	Wednesday, November 23	Friday, November 25
Christmas Day	Monday, December 26	Friday, December 23	Tuesday, 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." 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' interface. The top navigation bar includes 'Home', 'Maintenance', 'Reports', 'OCR', 'Document Response Portal', 'Admin', 'Alerts/Notifications', and 'Help'. The 'Firm Position Maintenance' section is active, showing a sub-menu with 'Firm Positions', 'Regulatory Positions', and 'Position Error Correction'. Below this is a form with fields for Exchange, Firm ID, Rpt Date, Commodity, Contract Date, and Fut/Put/Call. A yellow highlight is on the 'Click for Positions to be Processed for Next Business' checkbox. Below the form is a table with columns: Row #, Reportable Date, Exchange, Firm, Reporting Number, Cmnty, Contract, F/C/P, Strike, Long, Short, Deliv..., Deliv..., EFP..., EFP..., Load Date, Load Source, Modify Date, and Modify Source. At the bottom is the 'Edit Position Information' section with fields for Date, Exchange, Commodity, Contract, Put/Call, Strike, Firm, Reporting Number, Long/Short, DN Curr Day Long/Short, DN Long/Short, and EFP Long/Short. A yellow highlight is on the 'Post for Next Business Date' button.

Questions regarding this notification may be directed MarketRegLTRAlerts@cmegroup.com or to the following individuals in Market Regulation:

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