

# Joint Audit Committee

## REGULATORY ALERT

TO: Chief Executive Officers  
Chief Financial Officers  
Chief Compliance Officers

#18-01

DATE: March 13, 2018

SUBJECT: Reporting Requirements for Good Friday, March 30, 2018

As U.S. banks and certain U.S. markets will be conducting abbreviated trading sessions and/or running settlement cycles on Friday, March 30, 2018, that day should be treated as any other business day with respect to regulatory responsibilities - issuing margin calls, preparing segregation, secured amount and cleared swaps customer statements, meeting residual interest requirements, distributing customer statements, filing of regulatory notices (e.g., under-segregated, under-secured, under-cleared swaps customer, under-capitalized), etc.

March 29<sup>th</sup> and March 30<sup>th</sup> segregation, secured amount and cleared swaps customer statements should be submitted by noon on April 2<sup>nd</sup>, 2018.

As U.S. banks and certain markets will be open on Friday, March 30<sup>th</sup>, firms should monitor market events from a risk management perspective.

If you have any questions, please contact your DSRO.