

**Financial Reporting Due Dates<sup>1</sup>**  
**(for month end and quarter end, as applicable)**

Statement Date	Due Date
Friday, December 31, 2021	Wednesday, January 26, 2022
Monday, January 31, 2022	Thursday, February 24, 2022
Monday, February 28, 2022	Wednesday, March 23, 2022
Thursday, March 31, 2022	Monday, April 25, 2022
Saturday, April 30, 2022	Tuesday, May 24, 2022
Tuesday, May 31, 2022	Friday, June 24, 2022
Thursday, June 30, 2022	Tuesday, July 26, 2022
Sunday, July 31, 2022	Tuesday, August 23, 2022
Wednesday, August 31, 2022	Monday, September 26, 2022
Friday, September 30, 2022	Wednesday, October 26, 2022
Monday, October 31, 2022	Friday, November 25, 2022
Wednesday, November 30, 2022	Friday, December 23, 2022
Saturday, December 31, 2022	Thursday, January 26, 2023

<sup>1</sup> For unaudited financial reports required under CFTC Regulation 23.105(d), additional reporting requirements for swap dealers approved to use models to calculate market risk and credit risk under CFTC Regulation 23.105(k), additional position and counterparty reporting requirements under CFTC Regulation 23.105(l), and margin reporting required under CFTC Regulation 23.105(m).