

Risk Data and Margin Monitoring Filing Due Dates for Swap Dealers

Statement Date	SD Reporting Requirements	
	Reports	Due Date
Friday, December 31, 2021	RDF, QMMF and AMMF	Monday, January 31, 2022
Monday, January 31, 2022	RDF	Monday, February 28, 2022
Monday, February 28, 2022	RDF	Thursday, March 31, 2022
Thursday, March 31, 2022	RDF and QMMF	Friday, April 29, 2022
Saturday, April 30, 2022	RDF	Tuesday, May 31, 2022
Tuesday, May 31, 2022	RDF	Thursday, June 30, 2022
Thursday, June 30, 2022	RDF and QMMF	Friday, July 29, 2022
Sunday, July 31, 2022	RDF	Wednesday, August 31, 2022
Wednesday, August 31, 2022	RDF	Friday, September 30, 2022
Friday, September 30, 2022	RDF and QMMF	Monday, October 31, 2022
Monday, October 31, 2022	RDF	Wednesday, November 30, 2022
Wednesday, November 30, 2022	RDF	Friday, December 30, 2022
Saturday, December 31, 2022	RDF, QMMF and AMMF	Tuesday, January 31, 2023

QMMF: Quarterly Margin Monitoring Filing; **AMMF:** Annual Margin Monitoring Filing; **RDF:** Risk Data Filing.

Note: This table is not a comprehensive guide to all filings swap dealers may be required to submit on the listed due dates.