

## Holiday Filing Requirements for Swap Dealers

Holiday	SD Reporting Requirements	
	Reports	Next Business Day
Christmas Day Friday, December 24, 2021	RER, SVD and CMA1	12/27/2021
New Year's Day Friday, December 31, 2021	RER, SVD and CMA1	1/3/2022
Martin Luther King, Jr. Day Monday, January 17, 2022	RER, SVD and CMA1	1/18/2022
Washington's Birthday Monday, February 21, 2022	RER, SVD and CMA1	2/22/2022
Memorial Day Monday, May 30, 2022	RER, SVD and CMA1	5/31/2022
Independence Day Monday, July 4, 2022	RER, SVD and CMA1	7/5/2022
Labor Day Monday, September 5, 2022	RER, SVD and CMA1	9/6/2022
Columbus Day Monday, October 10, 2022	RER, SVD and CMA1	10/11/2022
Veterans Day Friday, November 11, 2022	RER, SVD and CMA1	11/14/2022
Thanksgiving Day Thursday, November 24, 2022	RER, SVD and CMA1	11/25/2022
Christmas Day (Observed) Monday, December 26, 2022	RER, SVD and CMA1	12/27/2022

**RER:** Risk Exposure Report, including material changes; **SVD:** Swap Valuation Dispute; **CMA1:** Capital document requests.

**Note:** This table is not a comprehensive guide to all filings swap dealers may be required to submit on the listed holidays. Due dates for any filings not explicitly listed in the table are not impacted by upcoming holidays. Additionally, with respect to risk exposure report and swap valuation dispute submissions, any legal holiday listed in the table above should not be considered a "business day" for the purposes of calculation as described in CFTC Regulations [23.600\(c\)\(1\)](#) and [23.502\(c\)\(1\)-\(2\)](#), respectively.