

CFTC FORM 102
Identification of Special Accounts, Volume Threshold
Accounts, and Consolidated Accounts



NOTICE: Failure to file a report required by the Commodity Exchange Act (“CEA” or the “Act”)¹ and the regulations thereunder,² or the filing of a report with the Commodity Futures Trading Commission (“CFTC” or “Commission”) that includes a false, misleading or fraudulent statement or omits material facts that are required to be reported therein or are necessary to make the report not misleading, may (a) constitute a violation of section 6(c)(2) of the Act (7 U.S.C. 9), section 9(a)(3) of the Act (7 U.S.C. 13(a)(3)), and/or section 1001 of Title 18, Crimes and Criminal Procedure (18 U.S.C. 1001) and (b) result in punishment by fine or imprisonment, or both.

PRIVACY ACT NOTICE

The Commission’s authority for soliciting this information is granted in sections 4a, 4c(b), 4g, 4i and 8 of the CEA and related regulations (*see, e.g.*, 17 CFR § 17.01(b)). The information solicited from entities and individuals engaged in activities covered by the CEA is required to be provided to the CFTC, and failure to comply may result in the imposition of criminal or administrative sanctions (*see, e.g.*, 7 U.S.C. sections 9 and 13a-1, and/or 18 U.S.C. 1001). The information requested is most commonly used in the Commission’s market and trade practice surveillance activities to (a) provide information concerning the size and composition of the commodity derivatives markets, (b) permit the Commission to monitor and enforce speculative position limits and (c) enhance the Commission’s trade surveillance data. The requested information may be used by the Commission in the conduct of investigations and litigation and, in limited circumstances, may be made public in accordance with provisions of the CEA and other applicable laws. It may also be disclosed to other government agencies and to contract markets to meet responsibilities assigned to them by law. The information will be maintained in, and any additional disclosures will be made in accordance with, the CFTC System of Records Notices, available on www.cftc.gov.

¹ 7 U.S.C. section 1, *et seq.*

² Unless otherwise noted, the rules and regulations referenced in this notice are found in chapter 1 of title 17 of the Code of Federal Regulations; 17 CFR Chapter 1 *et seq.*

Exhibit B

BACKGROUND & INSTRUCTIONS

17 CFR 17.01(a) requires each futures commission merchant, clearing member, or foreign broker to identify and report its special accounts to the Commission on Form 102. 17 CFR 17.01(b) requires each clearing member to identify and report its volume threshold accounts to the Commission on Form 102. In addition, 17 CFR 20.5 requires each reporting entity holding or carrying a consolidated account with a reportable position to identify and report the counterparty of such account to the Commission by submitting a 102S filing. As appropriate, please follow the instructions below to generate and submit the required report or filing. Unless the context requires otherwise, the terms used herein shall have the same meaning as ascribed in parts 15 to 21 of the Commission's regulations.

Complete Form 102 as follows:

General Information – Cover Sheet:	All filers.
Section 102A:	Only complete when submitting Form 102 for a special account.
Section 102B:	Only complete when submitting Form 102 for a volume threshold account.
Section 102S:	Only complete when submitting a 102S filing.
Signature/Authentication:	All filers.

Submitting Form 102: Once completed, please submit this form to the Commission pursuant to the instructions on www.cftc.gov or as otherwise directed by Commission staff. If submission attempts fail, the reporting trader shall contact the Commission at techsupport@cftc.gov for further technical support.

Please be advised that pursuant to 5 CFR 1320.5(b)(2)(i), you are not required to respond to this collection of information unless it displays a currently valid OMB control number.

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General Information – Cover Sheet.

Please indicate the type of account to be reported (choose only one):

Special Account (please complete section 102A)	<input type="checkbox"/>
Volume Threshold Account 102 (please complete section 102B)	<input type="checkbox"/>
Consolidated Account 102S filing (please complete section 102S)	<input type="checkbox"/>

Reporting Firm Contact Information:³

Whether submitting Form 102 for a special account, volume threshold account, or as a 102S filing for a consolidated account, please provide the contact information of the reporting firm and, as applicable, indicate whether the reporting firm is a futures commission merchant, clearing member, foreign broker, and/or swap dealer. In addition, provide the reporting firm's reporting firm ID.⁴

Name of Reporting Firm: [For each field, check box if field reported to LEI provider in lieu of reported on this form ☐

Street Address:

City:

State:

Country:

Zip/Postal Code:

Reporting Firm Contact Name (a natural person, "Contact"):

Contact Job Title:

Contact Phone Number:⁵

Contact Email Address:

Firm Website:

Firm NFA ID (if any):

Firm Legal Entity Identifier (if any):⁶

Reporting Firm Type(s) (mark all that apply):

³ The term "reporting firm" as used herein may refer to a futures commission merchant, clearing member, foreign broker, swap dealer, or other reporting entity, as appropriate.

⁴ The "reporting firm ID" is an alpha-numeric identifier assigned by the Commission.

⁵ Please provide a direct number, without any telephone extension. Non-U.S. respondents should also provide the applicable international area code.

⁶ If the Firm Legal Entity Identifier was issued by the CICI Utility (or by any other CFTC-accepted LEI provider), then the reporting party is not required to report any of the fields marked above in bold and italics (Name of Reporting Firm, Street Address, City, State, Country, and Zip/Postal Code (collectively, the "Optional Fields")) that were reported to the CICI Utility (or other CFTC-accepted LEI provider) and are associated with this Firm Legal Entity Identifier. Furthermore, in the event the CICI Utility (or any other CFTC-accepted LEI provider) is modified in the future to accept any of the underlined fields above (the "Supplemental Fields"), then the reporting party will not be required to report any of the Supplemental Fields that were reported to the CICI Utility (or other CFTC-accepted LEI provider) and are associated with this Firm Legal Entity Identifier. Reporting parties that take advantage of such relief from duplicative reporting when making their web-based or FTP submission should check the box in the web form corresponding to the appropriate field (or make appropriate changes to their FTP data submission) to indicate that the omitted information has been reported to an LEI provider.

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- ☐ Futures commission merchant
- ☐ Clearing member
- ☐ Foreign broker
- ☐ Swap dealer
- ☐ Other: _____

Reporting Firm ID:

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Section 102A – Identifying and reporting a special account.

1. New/Modified Indicator:

- ☐ Special account being reported for the first time
- ☐ Re-submitted or modified Information for a previously reported special account

2. Special Account Origination.

For each special account, indicate whether the account is being reported based on ownership of a reportable position, control of a reportable position, both ownership and control of a reportable position, or because it is an omnibus account with a reportable position (choose only one):

Ownership of a reportable position ⁷ (complete questions 3, 4, 6 , 89 , and 940)	<input type="checkbox"/>
Control of a reportable position (complete questions 3, 67 , and 89 , and 940)	<input type="checkbox"/>
Ownership and control of a reportable position (complete questions 3, 6 , 67 , 89 , and 940)	<input type="checkbox"/>
Omnibus account with a reportable position ⁸ (complete questions 3, 5, 78 , 89 , and 940)	<input type="checkbox"/>

3. Reporting number and name.⁹

Provide the reporting number and name of the special account.

Special Account Number:

Special Account Name:

4. House or Customer Indicator.

If the reported special account is being reported based on ownership of a reportable position, indicate whether the special account is a house or customer account of the reporting firm:

- ☐ HOUSE
- ☐ CUSTOMER

⁷ Reporting parties are not required to submit Form 102A based solely on ownership of a reportable position at this time.

⁸ Omnibus accounts are accounts that one futures commission merchant, clearing member or foreign broker carries for another in which the transactions of multiple individual accounts are combined. The identities of the holders of the individual accounts are not generally known or disclosed to the carrying firm.

⁹ Reporting firms shall assign a reporting number and name to each special account when it is reportable for the first time in futures or options on futures. If an account has been assigned a number and name for reporting in futures (options), use the same number and name for reporting options (futures). Such reporting number and name must not be changed or assigned to any other special account without the prior approval of the Commission.

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5. *Omnibus Account Information.*

If the reported special account is an omnibus account, indicate whether the account is a house or customer omnibus account:¹⁰

☐ HOUSE

☐ CUSTOMER

~~6. *Special Account Owner(s) Contact Information.*~~

~~Provide the following information regarding the owner of this special account. Owners may be natural persons or any type of legal entity.~~

~~Indicate whether the owner is a legal entity or a natural person:~~

~~Legal entity: ☐~~

~~Natural person: ☐~~

~~***Name of Special Account Owner:*** [For each field, check box if field reported to LEI provider in lieu of reported on this form ☐~~

~~***Street Address:***~~

~~***City:***~~

~~***State:***~~

~~***Country:***~~

~~***Zip/Postal Code:***~~

~~***Phone Number:***¹¹~~

~~***Email Address:***~~

~~***Contact Name (if owner not a natural person):***~~

~~***Contact Job Title:***~~

~~***Contact Relationship to Owner:***~~

~~***Contact Phone Number:***¹²~~

~~***Contact Email Address:***~~

~~***Owner Website (if any):***¹³~~

~~***Owner NFA ID (if any):***~~

~~***Owner Legal Entity Identifier (if any):***¹⁴~~

¹⁰ House omnibus accounts exclusively contain the proprietary accounts of the omnibus account originator. Customer omnibus accounts contain the accounts of customers of the omnibus account originator. It is the obligation of the omnibus account originator to correctly identify the omnibus account type to the reporting entity.

¹¹ ~~Please provide a direct number, without any telephone extension. Non-U.S. respondents should also provide the applicable international area code.~~

¹² ~~Please provide a direct number, without any telephone extension. Non-U.S. respondents should also provide the applicable international area code.~~

¹³ ~~The website and NFA ID requested in this question are only required to be reported to the extent the respondent has this information available in its records. Respondents are not required to poll customers or other parties for the website and NFA ID if this information has not been previously collected.~~

¹⁴ ~~If the Owner Legal Entity Identifier was issued by the CICI Utility (or by any other CFTC-accepted LEI provider), then the reporting party is not required to report any of the fields marked above in bold and italics (Name of Special Account Owner, Street Address, City, State, Country, and Zip/Postal Code (collectively, the "Optional Fields")) that were reported to the CICI Utility (or other CFTC-accepted LEI provider) and are associated with this Owner Legal Entity Identifier. Furthermore, in the event the CICI Utility (or any other CFTC-accepted LEI provider) is modified in the future to accept any of the underlined fields above (the "Supplemental Fields"), then the reporting party will not be required to report any of the Supplemental Fields that were reported to the CICI Utility.~~

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~~7~~ 6. Special Account Controller(s) Contact Information.

Provide the following information regarding the controller of this special account. Controllers may be natural persons or any type of legal entity.

Indicate whether the controller is a legal entity or a natural person:

Legal entity: ☐
Natural person: ☐

Name of Special Account Controller: [For each field, check box if field reported to LEI provider in lieu of reported on this form ☐

Street Address:

City:

State:

Country:

Zip/Postal Code:

Phone Number:¹⁵

Email Address:

Contact Name (if controller not a natural person):

Contact Job Title:

Contact Relationship to Controller:

Contact Phone Number:¹⁶

Contact Email Address:

Controller Website (if any):¹⁷

Controller NFA ID (if any):

Controller Legal Entity Identifier (if any):¹⁸

~~(or other CFTC-accepted LEI provider) and are associated with this Owner Legal Entity Identifier. Reporting parties that take advantage of such relief from duplicative reporting when making their web-based or FTP submission should check the box in the web form corresponding to the appropriate field (or make appropriate changes to their FTP data submission) to indicate that the omitted information has been reported to an LEI provider.~~

¹⁵ Please provide a direct number, without any telephone extension. Non-U.S. respondents should also provide the applicable international area code.

¹⁶ Please provide a direct number, without any telephone extension. Non-U.S. respondents should also provide the applicable international area code.

¹⁷ The website and NFA ID requested in this question are only required to be reported to the extent the respondent has this information available in its records. Respondents are not required to poll customers or other parties for the website and NFA ID if this information has not been previously collected.

¹⁸ If the Controller Legal Entity Identifier was issued by the CICI Utility (or by any other CFTC-accepted LEI provider), then the reporting party is not required to report any of the fields marked above in bold and italics (Name of Special Account Controller, Street Address, City, State, Country, and Zip/Postal Code (collectively, the “Optional Fields”)) that were reported to the CICI Utility (or other CFTC-accepted LEI provider) and are associated with this Controller Legal Entity Identifier. Furthermore, in the event the CICI Utility (or any other CFTC-accepted LEI provider) is modified in the future to accept any of the underlined fields above (the “Supplemental Fields”), then the reporting party will not be required to report any of the Supplemental Fields that were reported to the CICI Utility (or other CFTC-accepted LEI provider) and are associated with this Controller Legal Entity Identifier. Reporting parties that take advantage of such relief from duplicative reporting when making their web-based or FTP submission should check the box in the web form corresponding to the appropriate field (or make appropriate changes to their FTP data submission) to indicate that the omitted information has been reported to an LEI provider.

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7. Omnibus Account Originator Contact Information.

Provide contact information for the originator of the omnibus account in this special account.

Name of Omnibus Account Originator: [For each field, check box if field reported to LEI provider in lieu of reported on this form ☐

Street Address:

City:

State:

Country:

Zip/Postal Code:

Phone Number:¹⁹

Contact Name:

Contact Job Title:

Contact Relationship to Originator:

Contact Phone Number:²⁰

Contact Email Address:

Originator Website (if any):²¹

Originator NFA ID (if any):

Originator Legal Entity Identifier (if any):²²

8. Identification of Trading Account(s) that Comprise the Special Account.

For each special account reported by an entity acting as a *clearing member*, provide the trading account number(s), and any related short code(s), that comprise this special account. Also identify the reporting market at which each trading account number appears.

Trading Account Number:

Short Code(s):

Reporting Market:

¹⁹ Please provide a direct number, without any telephone extension. Non-U.S. respondents should also provide the applicable international area code.

²⁰ Please provide a direct number, without any telephone extension. Non-U.S. respondents should also provide the applicable international area code.

²¹ The website and NFA ID requested in this question are only required to be reported to the extent the respondent has this information available in its records. Respondents are not required to poll customers or other parties for the website and NFA ID if this information has not been previously collected.

²² If the Originator Legal Entity Identifier was issued by the CICI Utility (or by any other CFTC-accepted LEI provider), then the reporting party is not required to report any of the fields marked above in bold and italics (Name of Omnibus Account Originator, Street Address, City, State, Country, and Zip/Postal Code (collectively, the "Optional Fields")) that were reported to the CICI Utility (or other CFTC-accepted LEI provider) and are associated with this Originator Legal Entity Identifier. Furthermore, in the event the CICI Utility (or any other CFTC-accepted LEI provider) is modified in the future to accept any of the underlined fields above (the "Supplemental Fields"), then the reporting party will not be required to report any of the Supplemental Fields that were reported to the CICI Utility (or other CFTC-accepted LEI provider) and are associated with this Originator Legal Entity Identifier. Reporting parties that take advantage of such relief from duplicative reporting when making their web-based or FTP submission should check the box in the web form corresponding to the appropriate field (or make appropriate changes to their FTP data submission) to indicate that the omitted information has been reported to an LEI provider.

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~~10.9. Trading Account Ownership and Control Information.~~

(i) Omnibus Account Information.

For each trading account identified in question 89, is such account an omnibus account, or used to execute trades for an omnibus account?

☐ YES

☐ NO

If NO, proceed to (ii) and (iii), below. If YES, indicate whether the account is a house or customer omnibus account and provide contact information for the originator of the omnibus account.²³

☐ HOUSE

☐ CUSTOMER

Name of Omnibus Account Originator: [For each field, check box if field reported to LEI provider in lieu of reported on this form ☐

Street Address:

City:

State:

Country:

Zip/Postal Code:

Phone Number:²⁴

Contact Name:

Contact Job Title:

Contact Relationship to Originator:

Contact Phone Number:²⁵

Contact Email Address:

Originator Website (if any):²⁶

Originator NFA ID (if any):

Originator Legal Entity Identifier (if any):²⁷

²³ As above, house omnibus accounts exclusively contain the proprietary accounts of the omnibus account originator. Customer omnibus accounts contain the accounts of customers of the omnibus account originator. It is the obligation of the omnibus account originator to correctly identify the omnibus account type to the reporting entity.

²⁴ Please provide a direct number, without any telephone extension. Non-U.S. respondents should also provide the applicable international area code.

²⁵ Please provide a direct number, without any telephone extension. Non-U.S. respondents should also provide the applicable international area code.

²⁶ The website and NFA ID requested in this question are only required to be reported to the extent the respondent has this information available in its records. Respondents are not required to poll customers or other parties for the website and NFA ID if this information has not been previously collected.

²⁷ If the Originator Legal Entity Identifier was issued by the CICI Utility (or by any other CFTC-accepted LEI provider), then the reporting party is not required to report any of the fields marked above in bold and italics (Name of Omnibus Account Originator, Street Address, City, State, Country, and Zip/Postal Code (collectively, the "Optional Fields")) that were reported to the CICI Utility (or other CFTC-accepted LEI provider) and are associated

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(ii) Trading Account Owner(s).

For each trading account identified in question 89 that is not an omnibus account, provide the requested information for each trading account owner (“owner”), as defined in Rule 15.00(bb).

Indicate whether the owner is a legal entity or a natural person:

Legal entity: ☐

Natural person: ☐

Name of Trading Account Owner(s): [For each field, check box if field reported to LEI provider in lieu of reported on this form ☐

Follow-On Information:²⁸

<i>Street Address:</i>
<i>City:</i>
<i>State:</i>
<i>Country:</i>
<i>Zip/Postal Code:</i>
<i>Phone Number:</i> ²⁹
<i>Email Address (if owner(s) a natural person):</i>
<i>Contact Name (provide only if owner is not a natural person):</i>
<i>Contact Job Title:</i>
<i>Contact Relationship to Owner:</i>
<i>Contact Phone Number:</i> ³⁰
<i>Contact Email Address:</i>
<i>Owner Website (if any):</i> ³¹
<i>Owner NFA ID (if any):</i>
<i>Owner Legal Entity Identifier (if any):</i> ³²

with this Originator Legal Entity Identifier. Furthermore, in the event the CICI Utility (or any other CFTC-accepted LEI provider) is modified in the future to accept any of the underlined fields above (the “Supplemental Fields”), then the reporting party will not be required to report any of the Supplemental Fields that were reported to the CICI Utility (or other CFTC-accepted LEI provider) and are associated with this Originator Legal Entity Identifier. Reporting parties that take advantage of such relief from duplicative reporting when making their web-based or FTP submission should check the box in the web form corresponding to the appropriate field (or make appropriate changes to their FTP data submission) to indicate that the omitted information has been reported to an LEI provider.

²⁸ Follow-On Information may be submitted by the later date specified in § 17.02.

²⁹ Please provide a direct number, without any telephone extension. Non-U.S. respondents should also provide the applicable international area code.

³⁰ Please provide a direct number, without any telephone extension. Non-U.S. respondents should also provide the applicable international area code.

³¹ The website and NFA ID requested in this question are only required to be reported to the extent the respondent has this information available in its records. Respondents are not required to poll customers or other parties for the website and NFA ID if this information has not been previously collected.

³² If the Owner Legal Entity Identifier was issued by the CICI Utility (or by any other CFTC-accepted LEI provider), then the reporting party is not required to report any of the fields marked above in bold and italics (Name of Trading Account Owner(s), Street Address, City, State, Country, and Zip/Postal Code (collectively, the “Optional Fields”)) that were reported to the CICI Utility (or other CFTC-accepted LEI provider) and are associated with this Owner Legal Entity Identifier. Furthermore, in the event the CICI Utility (or any other CFTC-accepted LEI

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~~(iii) Trading Account Controller(s).~~

~~For each trading account identified in question 9 that is not an omnibus account, provide the requested information for each controller (“controller”). NOTE: As defined in § 15.00, the controller identified for a trading account that comprises or pertains to a special account must be a natural person.~~

~~Name of Trading Account Controller(s):~~

~~Follow-On Information:~~³³

~~Street Address:~~

~~City:~~

~~State:~~

~~Country:~~

~~Zip/Postal Code:~~

~~Phone Number:~~³⁴

~~Name of Employer:~~

~~Employer NFA ID (if any):~~

~~Employer Legal Entity Identifier (if any):~~

~~Job Title:~~

~~Relationship to Owner:~~

~~Email Address:~~

~~Controller NFA ID (if any):~~

~~104. For Reporting Firms That Are Foreign Brokers.~~

~~If the reporting firm indicated that it is a foreign broker in the “Reporting Firm Contact Information” above, identify the reporting firm’s U.S. futures commission merchant.~~

~~Name of U.S. futures commission merchant:~~

~~Street Address:~~

~~City:~~

~~State:~~

~~Country:~~

~~Zip/Postal Code:~~

~~Contact Name at U.S. futures commission merchant (a natural person, “Contact”):~~

~~Contact Job Title:~~

~~Contact Phone Number:~~³⁵

~~Contact Email Address:~~

provider) is modified in the future to accept any of the underlined fields above (the “Supplemental Fields”), then the reporting party will not be required to report any of the Supplemental Fields that were reported to the CICI Utility (or other CFTC-accepted LEI provider) and are associated with this Owner Legal Entity Identifier. Reporting parties that take advantage of such relief from duplicative reporting when making their web-based or FTP submission should check the box in the web form corresponding to the appropriate field (or make appropriate changes to their FTP data submission) to indicate that the omitted information has been reported to an LEI provider.

³³ ~~Follow-On Information may be submitted by the later date specified in § 17.02.~~

³⁴ ~~Please provide a direct number, without any telephone extension. Non-U.S. respondents should also provide the applicable international area code.~~

³⁵ Please provide a direct number, without any telephone extension. Non-U.S. respondents should also provide the applicable international area code.

Exhibit B

Section 102B – Identifying and reporting a volume threshold account.

1. New/Modified Indicator:

- ☐ Volume threshold account being reported for the first time
- ☐ Re-submitted or modified Information for a previously reported volume threshold account

2. Trading Account Data for the Volume Threshold Account.

Provide the trading account number, and any related short code(s), deemed to be a volume threshold account. Also identify the reporting market at which the volume threshold account had reportable trading volume.

Trading Account Number:

Short Code(s):

Reporting Market:

3. Associated Special Account Number.

If the volume threshold account has been previously identified as a trading account that comprises a special account(s) reported by a clearing member in question 89 in section 102A of this form, provide the associated special account number(s).

4. Omnibus Account Information.³⁶

Is the reported volume threshold account an omnibus account, or used to execute trades for an omnibus account?

- ☐ YES
- ☐ NO

If NO, proceed to (5) and (6), below. If YES, indicate whether the account is a house or customer omnibus account and provide contact information for the originator of the omnibus account:³⁷

- ☐ HOUSE
- ☐ CUSTOMER

³⁶ As above, omnibus accounts are accounts that one futures commission merchant, clearing member or foreign broker carries for another in which the transactions of multiple individual accounts are combined. The identities of the holders of the individual accounts are not generally known or disclosed to the carrying firm.

³⁷ As above, house omnibus accounts exclusively contain the proprietary accounts of the omnibus account originator. Customer omnibus accounts contain the accounts of customers of the omnibus account originator. It is the obligation of the omnibus account originator to correctly identify the omnibus account type to the reporting entity.

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Name of Omnibus Account Originator: [For each field, check box if field reported to LEI provider in lieu of reported on this form ☐

Street Address:

City:

State:

Country:

Zip/Postal Code:

Phone Number:³⁸

Contact Name:

Contact Job Title:

Contact Relationship to Originator:

Contact Phone Number:³⁹

Contact Email Address:

Originator Website (if any):⁴⁰

Originator NFA ID (if any):

Originator Legal Entity Identifier (if any):⁴¹

5. Volume Threshold Account Owner(s).

For each volume threshold account that is not an omnibus account, provide the requested information for each owner (“owner”).

Indicate whether the owner is a legal entity or a natural person:

Legal entity: ☐

Natural person: ☐

³⁸ Please provide a direct number, without any telephone extension. Non-U.S. respondents should also provide the applicable international area code.

³⁹ Please provide a direct number, without any telephone extension. Non-U.S. respondents should also provide the applicable international area code.

⁴⁰ The website and NFA ID requested in this question are only required to be reported to the extent the respondent has this information available in its records. Respondents are not required to poll customers or other parties for the website and NFA ID if this information has not been previously collected.

⁴¹ If the Originator Legal Entity Identifier was issued by the CICI Utility (or by any other CFTC-accepted LEI provider), then the reporting party is not required to report any of the fields marked above in bold and italics (Name of Omnibus Account Originator, Street Address, City, State, Country, and Zip/Postal Code (collectively, the “Optional Fields”)) that were reported to the CICI Utility (or other CFTC-accepted LEI provider) and are associated with this Originator Legal Entity Identifier. Furthermore, in the event the CICI Utility (or any other CFTC-accepted LEI provider) is modified in the future to accept any of the underlined fields above (the “Supplemental Fields”), then the reporting party will not be required to report any of the Supplemental Fields that were reported to the CICI Utility (or other CFTC-accepted LEI provider) and are associated with this Originator Legal Entity Identifier. Reporting parties that take advantage of such relief from duplicative reporting when making their web-based or FTP submission should check the box in the web form corresponding to the appropriate field (or make appropriate changes to their FTP data submission) to indicate that the omitted information has been reported to an LEI provider.

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Name of Volume Threshold Account Owner(s): [For each field, check box if field reported to LEI provider in lieu of reported on this form ☐

Follow-On Information:⁴²

<i>Street Address:</i> <i>City:</i> <i>State:</i> <i>Country:</i> <i>Zip/Postal Code:</i> <i>Phone Number:</i> ⁴³ <i>Email Address (if owner(s) a natural person):</i> <i>Contact Name (provide only if owner is not a natural person):</i> <i>Contact Job Title:</i> <i>Contact Relationship to Owner:</i> <i>Contact Phone Number:</i> ⁴⁴ <i>Contact Email Address:</i> <i>Owner Website (if any):</i> ⁴⁵ <i>Owner NFA ID (if any):</i> <i>Owner Legal Entity Identifier (if any):</i> ⁴⁶
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~~6. ***Volume Threshold Account Controller(s):***~~

~~For each volume threshold account identified that is not an omnibus account, provide the requested information for each volume threshold account controller ("controller"). NOTE: As defined in § 15.00, a volume threshold account controller must be a natural person.~~

~~***Name of Volume Threshold Account Controller(s):***~~

~~Follow-On Information:~~⁴⁷

⁴² Follow-On Information may be submitted by the later date specified in § 17.02.

⁴³ Please provide a direct number, without any telephone extension. Non-U.S. respondents should also provide the applicable international area code.

⁴⁴ Please provide a direct number, without any telephone extension. Non-U.S. respondents should also provide the applicable international area code.

⁴⁵ The website and NFA ID requested in this question are only required to be reported to the extent the respondent has this information available in its records. Respondents are not required to poll customers or other parties for the website and NFA ID if this information has not been previously collected.

⁴⁶ If the Owner Legal Entity Identifier was issued by the CICI Utility (or by any other CFTC-accepted LEI provider), then the reporting party is not required to report any of the fields marked above in bold and italics (Name of Volume Threshold Account Owner(s), Street Address, City, State, Country, and Zip/Postal Code (collectively, the "Optional Fields")) that were reported to the CICI Utility (or other CFTC-accepted LEI provider) and are associated with this Owner Legal Entity Identifier. Furthermore, in the event the CICI Utility (or any other CFTC-accepted LEI provider) is modified in the future to accept any of the underlined fields above (the "Supplemental Fields"), then the reporting party will not be required to report any of the Supplemental Fields that were reported to the CICI Utility (or other CFTC-accepted LEI provider) and are associated with this Owner Legal Entity Identifier. Reporting parties that take advantage of such relief from duplicative reporting when making their web-based or FTP submission should check the box in the web form corresponding to the appropriate field (or make appropriate changes to their FTP data submission) to indicate that the omitted information has been reported to an LEI provider.

~~⁴⁷ Follow-On Information may be submitted by the later date specified in § 17.02.~~

Exhibit B

<p>Street Address:</p> <p>City:</p> <p>State:</p> <p>Country:</p> <p>Zip/Postal Code:</p> <p>Phone Number:⁴⁸</p> <p>Name of Employer:</p> <p>Employer NFA ID (if any):</p> <p>Employer Legal Entity Identifier (if any):</p> <p>Job Title:</p> <p>Relationship to Owner:</p> <p>Email Address:</p> <p>Controller NFA ID (if any):</p>

⁴⁸ ~~Please provide a direct number, without any telephone extension. Non-U.S. respondents should also provide the applicable international area code.~~

Exhibit B

Section 102S – Identifying and reporting a swap counterparty, ~~or~~ customer, principal, or house consolidated account with a reportable position (102S filing).

1. New/Modified Indicator.

- ☐ Counterparty or customer reported for the first time
- ☐ Re-submitted or modified Information for a previously reported counterparty or customer

2. 102S Identifier. Please enter the identifier for the consolidated account reported herein. A 102S identifier is a unique identifier for each reporting entity or counterparty/customer as assigned by the reporting entity. If the reporting entity currently identifies a counterparty via Section 102A of a Form 102, the identifier used on Section 102A of the Form 102 may also be used for the 102S identifier, as long as the same legal entity is referenced.

102S identifier:

3. Counterparty or Customer ~~Ownership and Control~~ Information. Please provide the requested *house, clearing customer, principal or counterparty* ~~or customer~~ contact information ~~for both owners and controllers of the consolidated account.~~

(i) Consolidated Account Type. Please indicate the consolidated account type:⁴⁹

(a) If reporting as a clearing member:

- ☐ HOUSE
- ☐ CLEARING CUSTOMER
- ☐ PRINCIPAL⁵⁰
- ☐ COUNTERPARTY⁵¹

(b) If reporting as a swap dealer:

- ☐ PRINCIPAL⁵²
- ☐ COUNTERPARTY⁵³

⁴⁹ See CFTC Rule 20.4, which requires that both house/principal and counterparty/clearing customer positions be reported.

⁵⁰ This field represents a clearing member's uncleared principal positions.

⁵¹ This field represents the counterparty to a clearing member.

⁵² This field represents a swap dealer's uncleared, principal positions.

⁵³ This field represents the counterparty to a swap dealer.

Exhibit B

- (ii) *Omnibus Account Information (complete only if reporting as a Clearing Member for a house or clearing customer consolidated account).*⁵⁴

Is the reported consolidated account an omnibus account, or used to execute trades for an omnibus account?

☐ YES

☐ NO

If NO, proceed to (iii) and (iv), below. If YES, indicate whether the account is a house or customer omnibus account and provide contact information for the originator of the omnibus account.⁵⁵

☐ HOUSE

☐ CUSTOMER

Name of Omnibus Account Originator: [For each field, check box if field reported to LEI provider in lieu of reported on this form ☐

Street Address:

City:

State:

Country:

Zip/Postal Code:

Phone Number:⁵⁶

Contact Name:

Contact Job Title:

Contact Relationship to Originator:

Contact Phone Number:⁵⁷

Contact Email Address:

Originator Website (if any):⁵⁸

Originator NFA ID (if any):

Originator Legal Entity Identifier (if any):⁵⁹

⁵⁴ As above, omnibus accounts are accounts that one futures commission merchant, clearing member or foreign broker carries for another in which the transactions of multiple individual accounts are combined. The identities of the holders of the individual accounts are not generally known or disclosed to the carrying firm. **Swap dealers do not need to answer this question.**

⁵⁵ As above, house omnibus accounts exclusively contain the proprietary accounts of the omnibus account originator. Customer omnibus accounts contain the accounts of customers of the omnibus account originator. It is the obligation of the omnibus account originator to correctly identify the omnibus account type to the reporting entity.

⁵⁶ Please provide a direct number, without any telephone extension. Non-U.S. respondents should also provide the applicable international area code.

⁵⁷ Please provide a direct number, without any telephone extension. Non-U.S. respondents should also provide the applicable international area code.

⁵⁸ The website and NFA ID requested in this question are only required to be reported to the extent the respondent has this information available in its records. Respondents are not required to poll customers or other parties for the website and NFA ID if this information has not been previously collected.

⁵⁹ If the Originator Legal Entity Identifier was issued by the CICI Utility (or by any other CFTC-accepted LEI provider), then the reporting party is not required to report any of the fields marked above in bold and italics (Name of Omnibus Account Originator, Street Address, City, State, Country, and Zip/Postal Code (collectively, the

Exhibit B

(iii) Consolidated Account Owner(s).

For each reportable consolidated account that is not an omnibus account, provide the requested information for each owner (“owner”).

Indicate whether the owner is a legal entity or a natural person:

Legal entity: ☐

Natural person: ☐

Name of Consolidated Account Owner(s): [For each field, check box if field reported to LEI provider in lieu of reported on this form ☐

Street Address:

City:

State:

Country:

Zip/Postal Code:

Phone Number:⁶⁰

Email Address (if owner(s) a natural person):

Contact Name (provide only if owner is not a natural person):

Contact Job Title:

Contact Relationship to Owner:⁶¹

Contact Phone Number:⁶²

Contact Email Address:

Owner Website (if any):⁶³

Owner NFA ID (if any):

Owner Legal Entity Identifier (if any):⁶⁴

“Optional Fields”)) that were reported to the CICI Utility (or other CFTC-accepted LEI provider) and are associated with this Originator Legal Entity Identifier. Furthermore, in the event the CICI Utility (or any other CFTC-accepted LEI provider) is modified in the future to accept any of the underlined fields above (the “Supplemental Fields”), then the reporting party will not be required to report any of the Supplemental Fields that were reported to the CICI Utility (or other CFTC-accepted LEI provider) and are associated with this Originator Legal Entity Identifier. Reporting parties that take advantage of such relief from duplicative reporting when making their web-based or FTP submission should check the box in the web faun corresponding to the appropriate field (or make appropriate changes to their FTP data submission) to indicate that the omitted information has been reported to an LEI provider.

⁶⁰ Please provide a direct number, without any telephone extension. Non-U.S. respondents should also provide the applicable international area code.

⁶¹ Possible narrative responses in this field include: **employee, employee of affiliate, contractor, etc.**

⁶² Please provide a direct number, without any telephone extension. Non-U.S. respondents should also provide the applicable international area code.

⁶³ The website and NFA ID requested in this question are only required to be reported to the extent the respondent has this information available in its records. **NFA IDs may not exist for all principals, house accounts, clearing customers, or counterparties.** Respondents are not required to poll customers or other parties for the website and NFA ID if this information has not been previously collected.

⁶⁴ If the Owner Legal Entity Identifier was issued by the CICI Utility (or by any other CFTC-accepted LEI provider), then the reporting party is not required to report any of the fields marked above in bold and italics (Name of Consolidated Account Owner(s), Street Address, City, State, Country, and Zip/Postal Code (collectively, the “Optional Fields”)) that were reported to the CICI Utility (or other CFTC-accepted LEI provider) and are associated with this Owner Legal Entity Identifier. Furthermore, in the event the CICI Utility (or any other CFTC-accepted LEI provider) is modified in the future to accept any of the underlined fields above (the “Supplemental Fields”), then the reporting party will not be required to report any of the Supplemental Fields that were reported to the CICI Utility

Exhibit B

- (iv) *Consolidated Account Controller(s) (complete only if different than Consolidated Account Owner).*

For each reportable consolidated account that is not an omnibus account, provide the requested information for each controller (“controller”). Controllers may be natural persons or any type of legal entity.

Indicate whether the controller is a legal entity or a natural person:

Legal entity: ☐

Natural person: ☐

Name of Consolidated Account Controller(s): [For each field, check box if field reported to LEI provider in lieu of reported on this form ☐

Street Address:

City:

State:

Country:

Zip/Postal Code:

Phone Number:⁶⁵

Email Address:

Contact Name (provide only if controller is not a natural person):

Contact Job Title:

Contact Relationship to controller:

Contact Phone Number:⁶⁶

Contact Email Address:

Controller NFA ID (if any):

Controller Legal Entity Identifier (if any):⁶⁷

(or other CFTC-accepted LEI provider) and are associated with this Owner Legal Entity Identifier. Reporting parties that take advantage of such relief from duplicative reporting when making their web-based or FTP submission should check the box in the web form corresponding to the appropriate field (or make appropriate changes to their FTP data submission) to indicate that the omitted information has been reported to an LEI provider.

⁶⁵ Please provide a direct number, without any telephone extension. Non-U.S. respondents should also provide the applicable international area code.

⁶⁶ Please provide a direct number, without any telephone extension. Non-U.S. respondents should also provide the applicable international area code.

⁶⁷ If the Controller Legal Entity Identifier was issued by the CICI Utility (or by any other CFTC-accepted LEI provider), then the reporting party is not required to report any of the fields marked above in bold and italics (Name of Consolidated Account Controller(s), Street Address, City, State, Country, and Zip/Postal Code (collectively, the “Optional Fields”)) that were reported to the CICI Utility (or other CFTC-accepted LEI provider) and are associated with this Controller Legal Entity Identifier. Furthermore, in the event the CICI Utility (or any other CFTC-accepted LEI provider) is modified in the future to accept any of the underlined fields above (the “Supplemental Fields”), then the reporting party will not be required to report any of the Supplemental Fields that were reported to the CICI Utility (or other CFTC-accepted LEI provider) and are associated with this Controller Legal Entity Identifier. Reporting parties that take advantage of such relief from duplicative reporting when making their web-based or FTP submission should check the box in the web form corresponding to the appropriate field (or make appropriate changes to their FTP data submission) to indicate that the omitted information has been reported to an LEI provider.

Exhibit B

4. *Paired Swaps and Swaptions Market Activity*. Provide a brief description of the nature of the counterparty's or customer's paired swaps and swaptions market activity (please include a response for each type of paired swap or swaption market activity):

☐ ~~Description below relates to paired swap activity.~~

☐ ~~Description below relates to paired swaption activity.~~

Enter the description here:

Exhibit B

Signature/Authentication.

1. Please sign/authenticate the Form 102 prior to submitting.

Signature/Electronic Authentication:

☐ By checking this box and submitting this form (or by clicking “submit,” “send,” or any other analogous transmission command if transmitting electronically), I certify that I am duly authorized by the reporting firm identified below to provide the information and representations submitted on this Form 102, and that the information and representations are true and correct.

Reporting Firm Authorized Representative (Name and Position):

_____ (Name)

_____ (Position)

Submitted on behalf of:

_____ (Reporting Firm Name)

Date of Submission:

CFTC FORM 71

IDENTIFICATION OF

OMNIBUS ACCOUNTS AND SUB-ACCOUNTS



NOTICE: Failure to file a report required by the Commodity Exchange Act (“CEA” or the “Act”)¹ and the regulations thereunder,² or the filing of a report with the Commodity Futures Trading Commission (“CFTC” or “Commission”) that includes a false, misleading or fraudulent statement or omits material facts that are required to be reported therein or are necessary to make the report not misleading, may (a) constitute a violation of section 6(c)(2) of the Act (7 U.S.C. 9), section 9(a)(3) of the Act (7 U.S.C. 13(a)(3)), and/or section 1001 of Title 18, Crimes and Criminal Procedure (18 U.S.C. 1001) and (b) result in punishment by fine or imprisonment, or both.

PRIVACY ACT NOTICE

The Commission’s authority for soliciting this information is granted in sections 4a, 4c(b), 4g, 4i and 8 of the CEA and related regulations (*see, e.g.*, 17 CFR 17.01(c)). The information solicited from entities and individuals engaged in activities covered by the CEA is required to be provided to the CFTC, and failure to comply may result in the imposition of criminal or administrative sanctions (*see, e.g.*, 7 U.S.C. sections 9 and 13a-1, and/or 18 U.S.C. 1001). The information requested is most commonly used in the Commission’s market and trade practice surveillance activities to (a) provide information concerning the size and composition of the commodity derivatives markets, (b) permit the Commission to monitor and enforce speculative position limits and (c) enhance the Commission’s trade surveillance data. The requested information may be used by the Commission in the conduct of investigations and litigation and, in limited circumstances, may be made public in accordance with provisions of the CEA and other applicable laws. It may also be disclosed to other government agencies and to reporting markets to meet responsibilities assigned to them by law. The information will be maintained in, and any additional disclosures will be made in accordance with, the CFTC System of Records Notices, available on www.cftc.gov.

¹ 7 U.S.C. section 1, *et seq.*

² Unless otherwise noted, the rules and regulations referenced in this notice are found in chapter 1 of title 17 of the Code of Federal Regulations; 17 CFR Chapter 1 *et seq.*

BACKGROUND & GENERAL INSTRUCTIONS

Who Must File a Form 71 – 17 CFR 17.01(c) requires each originator of (a) an omnibus volume threshold account or (b) an omnibus reportable sub-account (collectively, “Reporting Parties”) to file a Form 71 – Identification of Omnibus Accounts and Sub-Accounts with the Commodity Futures Trading Commission (“CFTC” or “Commission”).

When to file – Each Reporting Party must file a Form 71 on call by the Commission or its designee.

Where to file – The Form 71 shall be filed by submitting the completed form to the nearest CFTC office or as otherwise instructed by the Commission or its designee. Generally, a Form 71 should be submitted via the CFTC’s web-based Form 71 submission process at www.cftc.gov or via a secure FTP data feed to the Commission. If submission attempts fail, the reporting trader shall contact the Commission at techsupport@cftc.gov for further technical support.

Signature – Each Form 71 submitted to the Commission must be signed or otherwise authenticated by an individual that is duly authorized by the relevant Reporting Party to provide the information and representations contained in the form.

What to File – Each Reporting Party must complete part A, the relevant question in part B, and part C.

Unless otherwise noted, the terms used herein shall have the same meaning as ascribed in parts 15 to 21 of the Commission’s regulations.

Please be advised that pursuant to 5 CFR 1320.5(b)(2)(i), you are not required to respond to this collection of information unless it displays a currently valid OMB control number.

ACKNOWLEDGEMENT OF DEFINITIONS

Before proceeding with your submission, please check this box to indicate that you have read the definitions for the following terms, as they are used in the Form 71: ☐

Commodity (or commodities) – generally, all goods and articles (except onions and motion picture box office receipts, or any index, measure, value, or data related to such receipts), and all services, rights, and interests (except motion picture box office receipts, or any index, measure, value, or data related to such receipts) in which contracts for future delivery are presently or in the future dealt in (*see* 7 U.S.C. 1a(9)).

Omnibus account – any trading account that one futures commission merchant, clearing member or foreign broker carries for another and in which the transactions of multiple individual accounts are combined. The identities of the holders of the individual accounts are not generally known or disclosed to the carrying firm.

Omnibus reportable sub-account – means any trading sub-account of an omnibus volume threshold account, which sub-account executes reportable trading volume on an omnibus basis. Omnibus reportable sub-account also means any trading account that is itself an omnibus account, executes reportable trading volume, and is a sub-account of another omnibus reportable sub-account.

Omnibus volume threshold account – means any trading account that, on an omnibus basis, carries reportable trading volume on or subject to the rules of a reporting market that is a board of trade designated as a contract market under section 5 of the Act or a swap execution facility registered under section 5h of the Act.

Person – an individual, association, partnership, corporation, trust, or government agency and/or department.

Reportable sub-account – means any trading sub-account of an omnibus volume threshold account or omnibus reportable sub-account, which sub-account executes reportable trading volume.

Reportable sub-account controller – means a natural person who by power of attorney or otherwise actually directs the trading of a reportable sub-account. A reportable sub-account may have more than one controller.

Reportable sub-account owner means the person indicated in an omnibus account originator's books and records as the holder of the account.

Reportable trading volume – means contract trading volume that meets or exceeds the level specified in 17 CFR 15.04.

Volume threshold account – means any trading account that carries reportable trading volume on or subject to the rules of a reporting market that is a board of trade designated as a contract market under section 5 of the Act or a swap execution facility registered under section 5h of the Act.

Exhibit C

CFTC FORM 71

A. Re-confirmation of Omnibus Volume Threshold Account or Omnibus Reportable Sub-Account:

Account number [(auto-populated)] was identified on Form [[102B] OR [71] (auto-populated)] by [[clearing member] OR [preceding originator] (auto-populated)] as an [[omnibus volume threshold account] OR [omnibus reportable sub-account] (auto-populated)] on [reporting market (auto-populated)].

The following information was provided on Form [[102B] OR [71] (auto-populated)] regarding you as the originator (“Originator”) of this [[omnibus volume threshold account] OR [omnibus reportable sub-account] (auto-populated)]. Please update any incorrect information in the space provided below.

Name of Originator: [(Fields below will be auto-populated)] [space to correct incorrect info]

Street Address:

City:

State:

Country:

Zip/Postal Code:

Phone Number:¹

Contact Name:

Contact Job Title:

Contact Relationship to Originator:

Contact Phone Number:²

Contact Email Address:

Originator Website (if any):

Originator NFA ID (if any):

Originator Legal Entity Identifier (if any):

B. Identification of Reportable Sub-Accounts:

The following questions request information regarding the allocation of trades from account number [[omnibus volume threshold account number] OR [omnibus reportable sub-account number] (auto-populated)] on [date (auto-populated)] on [reporting market (auto-populated)] to other accounts.

1. If you did not allocate any trades from account number [(auto-populated)] on [date (auto-populated)] on [reporting market (auto-populated)], check this box and proceed to part C: ☐
2. If you allocated trades from account number [(auto-populated)] on [date (auto-populated)] on [reporting market (auto-populated)], but the sum of allocations did not result in reportable

¹ Please provide a direct number, without any telephone extension. Non-U.S. respondents should also provide the applicable international area code.

² Please provide a direct number, without any telephone extension. Non-U.S. respondents should also provide the applicable international area code.

Exhibit C

trading volume for a recipient account on [date (auto-populated)], check this box and proceed to part C: ☐

3. If you allocated trades from account number [(auto-populated)] on [date (auto-populated)] on [reporting market (auto-populated)] that resulted in reportable trading volume for a recipient account, provide the following information for each such recipient account (hereafter, a “reportable sub-account”):

(a) Identification of Omnibus Reportable Sub-Accounts.

- (i) Is the reportable sub-account an omnibus reportable sub-account?

☐ YES

☐ NO

- (ii) If NO, proceed to (b) below. If YES, indicate whether the omnibus reportable sub-account is a house or customer omnibus account and provide the contact information of the originator of the omnibus account³

☐ HOUSE

☐ CUSTOMER

Name of Reportable Sub-Account Originator:
Account Number of Reportable Sub-Account:⁴
Street Address:
City:
State:
Country:
Zip/Postal Code:
Phone Number:⁵
Contact Name:
Contact Job Title:
Contact Relationship to Originator:
Contact Phone Number:⁶
Contact Email Address:

³ House omnibus accounts exclusively contain the proprietary accounts of the omnibus account originator. Customer omnibus accounts contain the accounts of customers of the omnibus account originator. It is the obligation of the omnibus account originator to correctly identify the omnibus account type to the reporting entity.

⁴ The Account Number should be a number or other identifier that is known to the reportable sub-account originator.

⁵ Please provide a direct number, without any telephone extension. Non-U.S. respondents should also provide the applicable international area code.

⁶ Please provide a direct number, without any telephone extension. Non-U.S. respondents should also provide the applicable international area code.

Exhibit C

Originator Website (if any):⁷
Originator NFA ID (if any):
Originator Legal Entity Identifier (if any):

(b) Identification of Non-Omnibus Reportable Sub-Accounts:

- (i) For each reportable sub-account that is not an omnibus account, provide the requested information for each owner (“owner”) of the reportable sub-account.

Indicate whether the owner is a legal entity or a natural person:

Legal entity: ☐

Natural person: ☐

Name of Reportable Sub-Account Owner (s):

Street Address:

City:

State:

Country:

Zip/Postal Code:

Phone Number:⁸

Email Address (if owner is a natural person):

Contact Name (if owner is not a natural person):

Contact Job Title:

Contact Relationship to Owner:

Contact Phone Number:⁹

Contact Email Address:

Owner Website (if any):¹⁰

Owner NFA ID (if any):

Owner Legal Entity Identifier (if any):

~~(ii) For each reportable sub-account that is not an omnibus account, provide the requested information for each reportable sub-account controller. (NOTE: a reportable sub-account controller must be a natural person.)~~

~~Name of Reportable Sub-Account Controller(s):~~

~~Street Address:~~

~~City:~~

~~State:~~

⁷ The website and NFA ID requested in this question are only required to be reported to the extent the respondent has this information available in its records. Respondents are not required to poll customers or other parties for the website and NFA ID if this information has not been previously collected.

⁸ Please provide a direct number, without any telephone extension. Non-U.S. respondents should also provide the applicable international area code.

⁹ Please provide a direct number, without any telephone extension. Non-U.S. respondents should also provide the applicable international area code.

¹⁰ The website and NFA ID requested in this question are only required to be reported to the extent the respondent has this information available in its records. Respondents are not required to poll customers or other parties for the website and NFA ID if this information has not been previously collected.

Exhibit C

~~Country:~~
~~Zip/Postal Code:~~
~~Phone Number:^{††}~~
~~Name of Employer:~~
~~Job Title:~~
~~Relationship to Owner:~~
~~Email Address:~~
~~Controller NFA ID (if any):~~

After completing the applicable questions in part B.3, proceed to part C.

C. Signature/Authentication, Name, and Date:

Please sign/authenticate the Form 71 prior to submitting.

Signature/Electronic Authentication of [Originator (auto-populated)]:

☐ By checking this box and submitting this form (or by clicking “submit,” “send,” or any other analogous transmission command if transmitting electronically), I certify that I am duly authorized by [Originator (auto-populated)] to provide the information and representations submitted on this Form 71, and that the information and representations are true and correct.

Authorized Representative (Name and Position):

_____ (Name)

_____ (Position)

Submitted on behalf of:

_____ [Originator (auto-populated)]

Date of Submission:

^{††} ~~Please provide a direct number, without any telephone extension. Non-U.S. respondents should also provide the applicable international area code.~~

**CFTC FORM 40
STATEMENT OF REPORTING TRADER**



NOTICE: Failure to file a report required by the Commodity Exchange Act (“CEA” or the “Act”)¹ and the regulations thereunder,² or the filing of a report with the Commodity Futures Trading Commission (“CFTC” or “Commission”) that includes a false, misleading or fraudulent statement or omits material facts that are required to be reported therein or are necessary to make the report not misleading, may (a) constitute a violation of section 6(c)(2) of the Act (7 U.S.C. 9), section 9(a)(3) of the Act (7 U.S.C. 13(a)(3)), and/or section 1001 of Title 18, Crimes and Criminal Procedure (18 U.S.C. 1001) and (b) result in punishment by fine or imprisonment, or both.

PRIVACY ACT NOTICE

The Commission’s authority for soliciting information from traders with large futures, option, swap, or other derivatives market positions is granted in sections 4a, 4i, 4t and 8 of the CEA (*see* 7 U.S.C. sections 6i and 12). The Commission’s authority for soliciting information from **special account controllers, persons who own special accounts**, volume threshold account controllers, persons who own volume threshold accounts, reportable sub-account controllers, and persons who own reportable sub-accounts is granted in sections 4i and 8 of the CEA and related regulations (*see, e.g.,* 17 CFR 18.04(b)). Such entities and individuals are required to provide the information requested, and failure to comply may result in the imposition of criminal or administrative sanctions (*see, e.g.,* 7 U.S.C. sections 9 and 13a-1, and/or 18 U.S.C. 1001).

The information requested is most commonly used in the Commission’s market and trade practice surveillance activities to (a) provide information concerning the size and composition of the commodity derivatives markets, (b) permit the Commission to monitor and enforce speculative position limits and (c) enhance the Commission’s trade surveillance data. Information contained in these records may be used by the Commission in the conduct of investigations or litigation and, in limited circumstances, may be made public in accordance with provisions of the CEA and other applicable laws. It may also be disclosed to other government agencies and to contract markets to meet responsibilities assigned to them by law. In accordance with the Privacy Act and the Commission’s rules thereunder (*see* 17 CFR part 146), the complete listing of uses of the information contained in these records is found in the Commission’s System of Records Notices, available on www.cftc.gov. These uses include CFTC-15, Large Trader Report Files (Integrated Surveillance System).

Information contained in these records may be used by the Commission in the conduct of investigations or litigation and, in limited circumstances, may be made public in accordance with provisions of the CEA and other applicable laws. It may also be disclosed to other government agencies and to reporting markets to meet responsibilities assigned to them by law.

¹ 7 U.S.C. section 1, *et seq.*

² Unless otherwise noted, the rules and regulations referenced in this notice are found in chapter 1 of title 17 of the Code of Federal Regulations; 17 CFR Chapter 1 *et seq.*

Exhibit D

General Instructions

Who Must File a Form 40—17 CFR 18.04(a) requires every person who owns or controls a reportable position to file a Form 40—Statement of Reporting Trader with the Commission. 17 CFR 18.04(b) requires every volume threshold account controller, person who owns a volume threshold account, reportable sub-account controller, and person who owns a reportable sub-account to file a Form 40—Statement of Reporting Trader with the Commission. ~~17 CFR 20.5 requires every person subject to books or records under 17 CFR 20.6 to file a 40S filing³ with the Commission.~~

When to file—A reporting trader must file a Form 40 on call by the Commission or its designee.

Where to file—The Form 40 should be submitted (a) via the CFTC’s web-based Form 40 submission process at www.cftc.gov, (b) via a secure FTP data feed to the Commission, or (c) as otherwise instructed by the Commission or its designee. If electronic submission attempts fail, the reporting trader shall contact the Commission at techsupport@cftc.gov for further technical support.

When to update—A reporting trader required to complete a Form 40 will be under a continuing obligation, per direction in the special call, to update and maintain the accuracy of the information it provides. Reporting traders can update this information by either visiting the CFTC’s web-based Form 40 portal to review, verify, and/or update their information, or by submitting updated information via FTP.

Signature—Each Form 40 submitted to the Commission must be signed or otherwise authenticated by either (1) the reporting trader submitting the form or (2) an individual that is duly authorized by the reporting trader to provide the information and representations contained in the form.

What to File—All reporting traders that are filing a Form 40 pursuant to either 17 CFR 18.04(a) (*i.e.* reportable position reporting traders) ~~or 17 CFR 20.5 (*i.e.* swaps books and records reporting traders)~~ must complete all questions. All reporting traders that are filing a Form 40 pursuant to 17 CFR 18.04(b) (*i.e.* volume threshold account controllers, persons who own a volume threshold account, reportable sub-account controllers, and persons who own a reportable sub-account reporting trader) must complete all questions *unless they are natural persons*. Reporting traders that are filing a Form 40 pursuant to 17 CFR 18.04(b) who are natural persons shall mark not applicable for questions 7 and 8.

Please be advised that pursuant to 5 CFR 1320.5(b)(2)(i), you are not required to respond to this collection of information unless it displays a currently valid OMB control number.

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7. Non-Domestic Entity Indicator

³ ~~As used in this document, “Form 40” may refer to either a Form 40—Statement of Reporting Trader or a 40S Filing, as appropriate, and as the context may require.~~

Exhibit D

8. Ownership Structure (Parent/Parents)
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20. Signature/Authentication, Name, and Date

Acknowledgement of Definitions

Before proceeding with your submission, please check this box to indicate that you have read the definitions for the following terms—as they are used in the Form 40: ☐

Commodity (or commodities)—generally, all goods and articles (except onions and motion picture box office receipts, or any index, measure, value, or data related to such receipts), and all services, rights, and interests (except motion picture box office receipts, or any index, measure, value, or data related to such receipts) in which contracts for future delivery are presently or in the future dealt in (*see* 7 U.S.C. 1a(9)).

Commodity Index Trading (“CIT”)—means:

- a. An investment strategy that consists of investing in an instrument (*e.g.*, a commodity index fund, exchange-traded fund for commodities, or exchange-traded note for commodities) that enters into one or more derivative contracts to track the performance of a published index that is based on the price of one or more commodities, or commodities in combination with other securities; or
- b. An investment strategy that consists of entering into one or more derivative contracts to track the performance of a published index that is based on the price of one or more commodities, or commodities in combination with other securities.

Control—as used in this Form, “control” means to actually direct, by power of attorney or otherwise, the trading of a special account or a consolidated account. A special account or a consolidated account may have more than one controller.

Derivatives—futures, options on futures, and swaps.

Omnibus volume threshold account—means any trading account that, on an omnibus basis, carries reportable trading volume on or subject to the rules of a reporting market that is a board of trade designated as a contract market under section 5 of the Act or a swap execution facility registered under section 5h of the Act.

Exhibit D

Parent—for purposes of Form 40, a person is a parent of a reporting trader if it has a direct or indirect controlling interest in the reporting trader; and a person has a controlling interest if such person has the ability to control the reporting trader through the ownership of voting equity, by contract, or otherwise.

Person—an individual, association, partnership, corporation, trust, or government agency and/or department.

Reportable sub-account—means any trading sub-account of an omnibus volume threshold account or omnibus reportable sub-account, which sub-account executes reportable trading volume.

Reportable sub-account controller—means a natural person who by power of attorney or otherwise actually directs the trading of a reportable sub-account. A reportable sub-account may have more than one controller.

Reportable trading volume—means contract trading volume that meets or exceeds the level specified in 17 CFR 15.04.

Reporting trader—a person who must file a Form 40, whether pursuant to 17 CFR 18.04(a), ~~or 17 CFR 18.04(b), or 17 CFR 20.05.~~

Subsidiary—for purposes of Form 40, a person is a subsidiary of a reporting trader if the reporting trader has a direct or indirect controlling interest in the person; and a reporting trader has a controlling interest if such reporting trader has the ability to control the person through the ownership of voting equity, by contract, or otherwise.

Volume threshold account—means any trading account that carries reportable trading volume on or subject to the rules of a reporting market that is a board of trade designated as a contract market under section 5 of the Act or a swap execution facility registered under section 5h of the Act.

Volume threshold account controller—means a natural person who by power of attorney or otherwise actually directs the trading of a volume threshold account. A volume threshold account may have more than one controller.

CFTC Form 40

General Information for Reporting Trader:

For question 1, please provide the name, contact information and other requested information regarding the reporting trader. If the reporting trader is an individual, provide their full legal name and the name of the reporting trader's employer.

1. Indicate whether the reporting trader is a legal entity or a natural person:

Legal entity: ☐

Natural person: ☐

Name of Reporting Trader

Street Address

City

State

Country

Zip/Postal Code

Phone Number⁴

Email Address

Web site

NFA ID (if any)

⁴ Please provide a direct number, without any telephone extension. Non-U.S. respondents should also provide the applicable international area code.

Exhibit D

Legal Entity Identifier (if any)
Name of Employer
Employer NFA ID (if any)
Employer Legal Entity Identifier (if any)

Contact Information

For questions 2, 3, and 4, provide the name and contact information as requested.

2. Individual to contact regarding the derivatives trading of the reporting trader (this individual should be able to answer specific questions about the reporting trader's trading activity when contacted by Commission staff):

Check here if this individual has the same contact information as that of the reporting trader.

Name
Street Address
City
State
Country
Zip/Postal Code
Phone Number⁵
Email Address
NFA ID (if any)

3. Individual to contact regarding the risk management operations of the reporting trader (this individual should be able to answer specific questions about the reporting trader's risk management operations, including account margining, when contacted by Commission staff):

Check here if this individual has the same contact information as that of the reporting trader.

Name
Street Address
City
State
Country
Zip/Postal Code
Phone Number⁶
Email Address
NFA ID (if any)

4. Individual responsible for the information on the Form 40 (this individual should be able to verify, clarify, and explain the answers submitted by a reporting trader on the Form 40):

Check here if this individual has the same contact information as that of the reporting trader.

Name
Street Address
City
State
Country
Zip/Postal Code

⁵ Please provide a direct number, without any telephone extension. Non-U.S. respondents should also provide the applicable international area code.

⁶ Please provide a direct number, without any telephone extension. Non-U.S. respondents should also provide the applicable international area code.

Exhibit D

Phone Number⁷

Email Address

NFA ID (if any)

Omnibus Account Identification

For question 5, indicate whether the reporting trader has a customer omnibus account with a futures commission merchant, clearing member, or foreign broker (NOTE: For the purpose of this question, an omnibus account is an account that one futures commission merchant, clearing member or foreign broker carries for another in which the transactions of multiple individual accounts are combined. The identities of the holders of the individual accounts are not generally known or disclosed to the carrying firm. In addition, the Commission has traditionally identified omnibus accounts as either *house* or *customer* omnibus accounts. House omnibus accounts exclusively contain the proprietary accounts of the omnibus account originator. Customer omnibus accounts contain the accounts of customers of the omnibus account originator. It is the obligation of the omnibus account originator to correctly identify the omnibus account type to the reporting entity):

5. Does the reporting trader have a customer omnibus account with a futures commission merchant, clearing member, or foreign broker? YES/NO

IF YES, Give the name(s) of the futures commission merchant, clearing member, or foreign broker carrying the account(s) of the reporting trader.

Foreign Government Affiliation

For question 6, please complete the following (NOTE: For the purpose of this question, affiliation can include, but is not limited to, a situation (1) where the foreign government directly or indirectly controls the reporting trader's assets, operations, and/or derivatives trading, or (2) where the reporting trader operates as a direct or indirect subsidiary of a foreign government, its agencies or departments, or any investment program of the foreign government):

6. Is the reporting trader directly or indirectly affiliated with a government other than that of the United States? YES/NO

IF YES, give the name of the government(s).

IF YES, explain the nature of the affiliation between the reporting trader and the government(s) listed above.

Non-Domestic Entity Indicator

For question 7, if the Reporting Trader is a legal entity, please complete the following.

7. Is the reporting trader organized under the laws of a country other than the United States? YES/NO

IF YES, give the name of the country or countries under whose laws the reporting trader is organized.

Ownership Structure of the Reporting Trader

For questions 8 and 9, provide the requested ownership information only as applicable.

If the Reporting Trader is a commodity pool, also provide the requested information in questions 8i, 8ii, and 8iii. If the Reporting Trader is reporting commodity pools in which it has an ownership interest, also provide the requested information in questions 9i, 9ii, and 9iii.

⁷ Please provide a direct number, without any telephone extension. Non-U.S. respondents should also provide the applicable international area code.

Exhibit D

8. List all the parents of the reporting trader (including the immediate parent and any parent(s) of its parent) and, separately, all persons that have a 10 percent or greater ownership interest in the reporting trader (commodity pool investors are deemed to have an ownership interest in the pool). For each such parent or 10 percent or greater owner include the following information:

Indicate whether the party identified below is a legal entity or a natural person:

Legal entity: ☐

Natural person: ☐

Name

Street Address

City

State

Country

Zip/Postal Code

Phone Number⁸

Web site⁹

Email Address

NFA ID (if any)

Legal Entity Identifier (if any)

Parent Company/10% Owner/or Both Indicator

8i. For each person identified in question 8 that is a limited partner, shareholder, or other similar type of pool participant, indicate if they are a principal or affiliate of the operator of the commodity pool.

Principal/Affiliate Indicator

8ii. For each person identified in question 8 that is a limited partner, shareholder, or other similar type of pool participant, indicate if they are also a commodity pool operator of the pool.

Commodity Pool Operator Indicator

8iii. For each person identified in question 8 that is a limited partner, shareholder, or other similar type of pool participant and where the operator of the commodity pool is exempt from registration under § 4.13 of the Commission's regulations, indicate if that person has an ownership or equity interest of 25 percent or greater in the commodity pool.

25% Ownership Indicator

9. List all the subsidiaries of the reporting trader (including the immediate subsidiary and any subsidiaries of those subsidiaries) and, separately, all persons in which the reporting trader has a 10 percent or greater ownership interest (including a 10 percent or greater interest in a commodity pool(s)). Only list subsidiaries and persons that engage in derivatives trading. For each such subsidiary and/or person include the following information:

Indicate whether the party identified below is a legal entity or a natural person:

Legal entity: ☐

Natural person: ☐

⁸ Please provide a direct number, without any telephone extension. Non-U.S. respondents should also provide the applicable international area code.

⁹ The Web site and NFA ID requested in this question are only required to be reported to the extent the respondent has this information available in its records. Respondents are not required to poll customers or other parties for the Web site and NFA ID if this information has not been previously collected.

Exhibit D

Name
Street Address
City
State
Country
Zip/Postal Code
Phone Number¹⁰
Web site¹¹
Email Address
NFA ID (if any)
Legal Entity Identifier (if any)

Subsidiary/10% Ownership/or Both Indicator

9i. For each person identified in question 9 that is a commodity pool and for which you are a limited partner, shareholder or other similar type of pool participant, indicate if you are a principal or affiliate of the operator of the commodity pool.

Principal/Affiliate Indicator

9ii. For each person identified in question 9 that is a commodity pool and for which you are a limited partner, shareholder or other similar type of pool participant, indicate if you are the commodity pool operator for the pool.

Commodity Pool Operator Indicator

9iii. For each person identified in question 9 that is a commodity pool and for which you are a limited partner, shareholder or other similar type of pool participant and for which the operator of the commodity pool is exempt from registration under § 4.13 of the Commission's regulations, indicate if you have an ownership or equity interest of 25 percent or greater in the commodity pool.

25% Ownership Indicator

Control of Trading

For questions 10, 11, 12, and 13 provide the requested control information only as applicable.

10. List all persons outside of the reporting trader that control some or all of the derivatives trading of the reporting trader (including persons that may have been previously identified as a parent, above):

Indicate whether the party identified below is a legal entity or a natural person:

Legal entity: ☐
Natural person: ☐
Name
Street Address
City
State
Country

¹⁰ Please provide a direct number, without any telephone extension. Non-U.S. respondents should also provide the applicable international area code.

¹¹ The Web site and NFA ID requested in this question are only required to be reported to the extent the respondent has this information available in its records. Respondents are not required to poll customers or other parties for the Web site and NFA ID if this information has not been previously collected.

Exhibit D

Zip/Postal Code
Phone Number¹²
Web site¹³
Email Address
NFA ID (if any)
Legal Entity Identifier (if any)
Some/All Indicator

11. List all persons for which the reporting trader controls some or all of the derivatives trading (including persons that may have been previously identified as a subsidiary, above):

Indicate whether the party identified below is a legal entity or a natural person:

Legal entity: ☐
Natural person: ☐
Name
Street Address
City
State
Country
Zip/Postal Code
Phone Number¹⁴
Web site¹⁵
Email Address
NFA ID (if any)
Legal Entity Identifier (if any)
Some/All Indicator

12. List any other person(s) that ~~“control(s)” directly or indirectly influence, or exercise authority over, some or all of~~ the trading of all accounts associated with the reporting trader (including, as applicable, trading account controller(s), volume threshold account controller(s), and reportable sub-account controller(s)), ~~but who do not exercise “control” as defined in this Form~~. Indicate whether the party identified below is a legal entity or a natural person:

Legal entity: ☐
Natural person: ☐
Name
Street Address
City

¹² Please provide a direct number, without any telephone extension. Non-U.S. respondents should also provide the applicable international area code.

¹³ The Web site and NFA ID requested in this question are only required to be reported to the extent the respondent has this information available in its records. Respondents are not required to poll customers or other parties for the Web site and NFA ID if this information has not been previously collected.

¹⁴ Please provide a direct number, without any telephone extension. Non-U.S. respondents should also provide the applicable international area code.

¹⁵ The Web site and NFA ID requested in this question are only required to be reported to the extent the respondent has this information available in its records. Respondents are not required to poll customers or other parties for the Web site and NFA ID if this information has not been previously collected.

Exhibit D

State
Country
Zip/Postal Code
Phone Number¹⁶
Web site¹⁷
Email Address
NFA ID (if any)
Legal Entity Identifier (if any)
Some/All Indicator

13. Is some or all of the derivatives trading of the reporting trader subject to an express or implied agreement or understanding with any other person(s) not addressed in questions 10, 11, or 12, above?
YES/NO

If yes, provide the following information:

Indicate whether the party identified below is a legal entity or a natural person:

Legal entity: ☐
Natural person: ☐
Name
Street Address
City
State
Country
Zip/Postal Code
Phone Number¹⁸
Web site¹⁹
Email Address
NFA ID (if any)
Legal Entity Identifier (if any)
Some/All Indicator

Commodity Index Trading Indicator

For question 14, please answer the following:

14i. Is the reporting trader engaged in commodity index trading as defined in paragraph (a) of the definition of CIT above? YES/NO

¹⁶ Please provide a direct number, without any telephone extension. Non-U.S. respondents should also provide the applicable international area code.

¹⁷ The Web site and NFA ID requested in this question are only required to be reported to the extent the respondent has this information available in its records. Respondents are not required to poll customers or other parties for the Web site and NFA ID if this information has not been previously collected.

¹⁸ Please provide a direct number, without any telephone extension. Non-U.S. respondents should also provide the applicable international area code.

¹⁹ The Web site and NFA ID requested in this question are only required to be reported to the extent the respondent has this information available in its records. Respondents are not required to poll customers or other parties for the Web site and NFA ID if this information has not been previously collected.

Exhibit D

14ii. Is the reporting trader engaged in commodity index trading as defined in paragraph (b) of the definition of CIT above? YES/NO

a. If the reporting trader is engaged in CIT (as defined in paragraph (b)) with respect to one or more commodities or commodity groups appearing on Supplemental List II, indicate whether the reporting trader is, in the aggregate, pursuing long exposure or short exposure with respect to such commodities or commodity groups. It is not necessary to respond to this question with respect to CIT that tracks the performance of multiple unrelated commodities or commodity groups (*e.g.*, an investment in an exchange-traded fund that tracks the performance of an index representing commodities spanning multiple commodity groups).

14iii. If the reporting trader is currently engaged in commodity index trading as defined in paragraphs (a) or (b) of the CIT definition above, indicate the month and year on which the reporting trader first became engaged in commodity index trading.

Swaps Participation Indicators

For questions 15 and 16, please indicate if the reporting trader meets the specified definition:

15. Is the reporting trader a Swap Dealer, as defined in § 1.3(ppp) of regulations under the Commodity Exchange Act? YES/NO

16. Is the reporting trader a Major Swap Participant, as defined in § 1.3(qqq) of regulations under the Commodity Exchange Act? YES/NO

Nature of Business and of Derivatives Trading Activities

For questions 17, 18, and 19 provide the requested information only as applicable.

17. Select all business sectors and subsectors that pertain to the business activities or occupation of the reporting trader. If more than one business subsector is selected, indicate which business subsector primarily describes the nature of the reporting trader's business.

Choose From Supplemental List I

18. Select all commodity groups and individual commodities that the reporting trader presently trades or expects to trade in the near future in derivative markets.

Choose From Supplemental List II

19. For each selected individual commodity identified in question 18, indicate the business purpose(s) for which the reporting trader uses derivative markets.

If the reporting trader has more than one business purpose for trading in an individual commodity, also indicate the predominant business purpose.

Choose From Supplemental List III

Signature/Authentication, Name, and Date

20. Please sign/authenticate the Form 40 prior to submitting.

Signature/Electronic Authentication:

☐ By checking this box and submitting this form (or by clicking "submit," "send," or any other analogous transmission command if transmitting electronically), I certify that I am duly authorized by the reporting trader identified below to provide the information and representations submitted on this Form 40, and that the information and representations are true and correct.

Reporting Trader Authorized Representative (Name and Position):

_____ (Name)

Exhibit D

_____ (Position)

Submitted on behalf of:

_____ (Reporting Trader Name)

Date of Submission:

Supplemental List I: List of Business Sectors and Subsectors

Business Sector

Subsector

Agriculture and Forestry

- Oilseed Farming
- Grain Farming
- Fruit and Tree Nut Farming
- Other Crop Farming (Specify)
- Cattle Ranching and Farming
- Hog and Pig Farming
- Poultry and Egg Production
- Sheep and Goat Farming
- Other Animal Production
- Forestry, Logging, or Timber Production
- Cooperative
- Other (Specify)

Mining, Oil and Natural Gas Extraction

- Oil Exploration/Production
- Natural Gas Exploration/Production
- Coal Mining
- Precious Metal Mining
- Non-Precious Metal Mining
- Other (Specify)

Utilities

- Utility/Cooperative
- Electric Power Generation
- Local Distribution Company
- Natural Gas Distribution
- Other (Specify)

Construction

- Building Construction
- Heavy and Civil Engineering Construction
- Other (Specify)

Manufacturing, Refining and Processing

- Animal Food Manufacturing
- Grain Milling
- Oilseed Milling
- Sugar and Confectionery Product Manufacturing
- Fruit and Vegetable Preserving and Specialty Food Manufacturing
- Dairy Product Manufacturing
- Animal Slaughtering and Processing

Exhibit D

Bakeries
Other Food Manufacturing
Beverage Manufacturing Textile Mills
Textile Product Mills
Apparel Manufacturing
Wood Product Manufacturing
Paper Manufacturing
Pulp, Paper, and Paperboard Mills
Petroleum and Coal Products Manufacturing
Renewable Fuels Manufacturing
Petrochemical/Chemical Manufacturing
Plastics and Rubber Products Manufacturing
Natural Gas Processing
Precious Metal Processor/Smelter
Non-Precious Metal Processor
Metals Fabricator
Other (Specify)

Wholesale Trade

Lumber and Other Construction Materials Merchant Wholesalers
Metal and Mineral Merchant Dealer
Grocery and Related Product Merchant Wholesaler
Farm Product Raw Material Merchant Wholesalers
Chemical and Allied Products Merchant Wholesalers
Petroleum and Petroleum Products Merchant Wholesalers
Natural Gas, Power Marketer
Importer/Exporter (specify commodities)
Other (Specify)

Retail Trade

Building Materials and Supplies Dealers
Food and Beverage Stores
Jeweler/Precious Metals Retailer
Vehicle Fuel Retailer/Convenience Store Operator
Fuel Dealers
Other (Specify)

Transportation and Warehousing

Air Transport
Trucking
Pipeline Transportation of Crude Oil
Pipeline Transportation of Natural Gas
Farm Product Warehousing and Storage
Energy Distributor (warehousing, storage)
Other (Specify)

End User (NOTE: May not be the only/primary subsector selected)

Metals End User (Construction Co., Brass Mill, Steel Mill)
Emissions End User (Factory, Industrial Cos.)
Petroleum End User (Airline Cos. Municipalities, Industrial Cos., Trucking Cos.)

Information

Other (Specify)

Exhibit D

Financial Institutions and Investment
Management

Dealers and Financial Intermediaries

Broker/Dealer

Bank Holding Company

Investment/Merchant Bank

Non-US Commercial Bank

US Commercial Bank

Swaps/Derivatives Dealer

Universal Bank

Asset/Investment/Fund Management:

Asset/Investment Manager

Institutional Clients

Retail Clients

Managed Accounts and Pools (CTAs, CPOs, etc.)

Institutional Clients

Retail Clients

College Endowment, Trust, Foundation

Fund of Hedge Funds

Hedge Fund

Mutual Fund

Pension Fund

Private Wealth Management

Private Bank

Exchange Traded Fund Issuer

Exchange Traded Note Issuer

Government Financial Institution:

Central Bank

Sovereign Wealth Fund

Government Sponsored Enterprise (GSE)

Other Governmental Entity (Specify)

Other Financial or Trading Entities:

Arbitrageur

Individual Trader/Investor

Floor Broker

Floor Trader

Market Maker

Proprietary Trader

Corporate Treasury

Mortgage Originator

Savings Bank

Credit Union

Insurance Company

Other (Specify)

Real Estate

Other (Specify)

Arts, Entertainment, and Recreation

Performing Arts Companies

Promoters of Performing Arts

Exhibit D

Agents and Managers for Artists and Entertainers
Independent Artists, Writers, Performers
Other (Specify)

Accommodation and Food Services

Food Services
Other (Specify)

Public Administration

Administration of Environmental Quality Programs
Administration of Economic Programs
Other (Specify)

Supplemental List II: Commodity Groups and Individual Commodities

Commodity Group

Individual Commodity

GRAINS

OATS
WHEAT
CORN
RICE

LIVESTOCK/MEAT PRODUCTS

LIVE CATTLE
PORK BELLIES
FEEDER CATTLE
LEAN HOGS

DAIRY PRODUCTS

MILK
BUTTER
CHEESE

OILSEED AND PRODUCTS

SOYBEAN OIL
SOYBEAN MEAL
SOYBEANS

FIBER

COTTON

FOODSTUFFS/SOFTS

COFFEE
FROZEN CONCENTRATED ORANGE JUICE
SUGAR
COCOA

OTHER AGRICULTURAL

REAL ESTATE

CURRENCY

EQUITIES AND EQUITY INDICIES

INTEREST RATES

TREASURY COMPLEX
OTHER INTEREST RATE PRODUCTS

OTHER FINANCIAL INSTRUMENTS

Exhibit D

PETROLEUM AND PRODUCTS

JET FUEL

ETHANOL

BIODIESEL

FUEL OIL

HEATING OIL

GASOLINE

NAPHTHA

CRUDE OIL

DIESEL

NATURAL GAS AND PRODUCTS

NATURAL GAS LIQUIDS

NATURAL GAS

ELECTRICITY AND SOURCES

COAL

ELECTRICITY

URANIUM

PRECIOUS METALS

PALLADIUM

PLATINUM

SILVER

GOLD

BASE METALS

STEEL

COPPER

WOOD PRODUCTS

LUMBER

PULP

CHEMICALS

PLASTICS

EMISSIONS

WEATHER

OTHER (SPECIFY)

CFTC FORM 40S **STATEMENT OF REPORTING TRADER**



NOTICE: Failure to file a report required by the Commodity Exchange Act (“CEA” or the “Act”)¹ and the regulations thereunder,² or the filing of a report with the Commodity Futures Trading Commission (“CFTC” or “Commission”) that includes a false, misleading or fraudulent statement or omits material facts that are required to be reported therein or are necessary to make the report not misleading, may (a) constitute a violation of section 6(c)(2) of the Act (7 U.S.C. 9), section 9(a)(3) of the Act (7 U.S.C. 13(a)(3)), and/or section 1001 of Title 18, Crimes and Criminal Procedure (18 U.S.C. 1001) and (b) result in punishment by fine or imprisonment, or both.

PRIVACY ACT NOTICE

The Commission’s authority for soliciting information from traders with large futures, option, swap, or other derivatives market positions is granted in sections 4a, 4i, 4t and 8 of the CEA (*see* 7 U.S.C. sections 6i and 12). The Commission’s authority for soliciting information from ~~consolidated account controllers and persons who own consolidated accounts~~ ~~volume threshold account controllers, persons who own volume threshold accounts, reportable sub-account controllers, and persons who own reportable sub-accounts~~ is granted in sections 4i and 8 of the CEA and related regulations (*see, e.g.,* 17 CFR ~~20.518.04(b)~~). Such entities and individuals are required to provide the information requested, and failure to comply may result in the imposition of criminal or administrative sanctions (*see, e.g.,* 7 U.S.C. sections 9 and 13a-1, and/or 18 U.S.C. 1001).

The information requested is most commonly used in the Commission’s market and trade practice surveillance activities to (a) provide information concerning the size and composition of the commodity derivatives markets, (b) permit the Commission to monitor and enforce speculative position limits and (c) enhance the Commission’s trade surveillance data. Information contained in these records may be used by the Commission in the conduct of investigations or litigation and, in limited circumstances, may be made public in accordance with provisions of the CEA and other applicable laws. It may also be disclosed to other government agencies and to contract markets to meet responsibilities assigned to them by law. In accordance with the Privacy Act and the Commission’s rules thereunder (*see* 17 CFR part 146), the complete listing of uses of the information contained in these records is found in the Commission’s System of Records Notices, available on www.cftc.gov. These uses include CFTC-15, Large Trader Report Files (Integrated Surveillance System).

Information contained in these records may be used by the Commission in the conduct of investigations or litigation and, in limited circumstances, may be made public in accordance with provisions of the CEA and other applicable laws. It may also be disclosed to other government agencies and to reporting markets to meet responsibilities assigned to them by law.

¹ 7 U.S.C. section 1, *et seq.*

² Unless otherwise noted, the rules and regulations referenced in this notice are found in chapter 1 of title 17 of the Code of Federal Regulations; 17 CFR Chapter 1 *et seq.*

Exhibit E

BILLING CODE 6351-01-P

General Instructions

Who Must File a Form 40S—~~17 CFR 18.04(a) requires every person who owns or controls a reportable position to file a Form 40—Statement of Reporting Trader with the Commission. 17 CFR 18.04(b) requires every volume threshold account controller, person who owns a volume threshold account, reportable sub-account controller, and person who owns a reportable sub-account to file a Form 40—Statement of Reporting Trader with the Commission.~~ 17 CFR 20.5 requires every person subject to books or records under 17 CFR 20.6 to file a 40S filing³ with the Commission.

When to file—A reporting trader must file a Form 40S on call by the Commission or its designee.

Where to file—The Form 40S should be submitted (a) via the CFTC's web-based Form 40S submission process at www.cftc.gov, (b) via a secure FTP data feed to the Commission, or (c) as otherwise instructed by the Commission or its designee. If electronic submission attempts fail, the reporting trader shall contact the Commission at techsupport@cftc.gov for further technical support.

When to update—A reporting trader required to complete a Form 40S will be under a continuing obligation, per direction in the special call, to update and maintain the accuracy of the information it provides. Reporting traders can update this information by either visiting the CFTC's web-based Form 40S portal to review, verify, and/or update their information, or by submitting updated information via FTP.

Signature—Each Form 40S submitted to the Commission must be signed or otherwise authenticated by either (1) the reporting trader submitting the form or (2) an individual that is duly authorized by the reporting trader to provide the information and representations contained in the form.

What to File—All reporting traders that are filing a Form 40S pursuant to ~~either 17 CFR 18.04(a) (i.e. reportable position reporting traders) or 17 CFR 20.5 (i.e. swaps books and records reporting traders)~~ must complete all questions. ~~All reporting traders that are filing a Form 40 pursuant to 17 CFR 18.04(b) (i.e. volume threshold account controllers, persons who own a volume threshold account, reportable sub-account controllers, and persons who own a reportable sub-account reporting trader) must complete all questions unless they are natural persons. Reporting traders that are filing a Form 40 pursuant to 17 CFR 18.04(b) who are natural persons shall mark not applicable for questions 7 and 8.~~

Please be advised that pursuant to 5 CFR 1320.5(b)(2)(i), you are not required to respond to this collection of information unless it displays a currently valid OMB control number.

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³As used in this document, "Form 40" may refer to either a Form 40—Statement of Reporting Trader or a 40S Filing, as appropriate, and as the context may require.

Exhibit E

11. Control of Other's Trading Activities by Reporting Trader
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13. Trading Subject to Express or Implied Agreement
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18. Commodities Being Traded in Derivative Markets
19. Business Purpose for Trading in Derivative Markets
20. Signature/Authentication, Name, and Date

Acknowledgement of Definitions

Before proceeding with your submission, please check this box to indicate that you have read the definitions for the following terms—as they are used in the Form 40S: ☐

Commodity (or commodities)—generally, all goods and articles (except onions and motion picture box office receipts, or any index, measure, value, or data related to such receipts), and all services, rights, and interests (except motion picture box office receipts, or any index, measure, value, or data related to such receipts) in which contracts for future delivery are presently or in the future dealt in (*see* 7 U.S.C. 1a(9)).

Commodity Index Trading (“CIT”)—means:

- a. An investment strategy that consists of investing in an instrument (*e.g.*, a commodity index fund, exchange-traded fund for commodities, or exchange-traded note for commodities) that enters into one or more derivative contracts to track the performance of a published index that is based on the price of one or more commodities, or commodities in combination with other securities; or
- b. An investment strategy that consists of entering into one or more derivative contracts to track the performance of a published index that is based on the price of one or more commodities, or commodities in combination with other securities.

Control—as used in this Form, “control” means to actually direct, by power of attorney or otherwise, the trading of a ~~special account~~ or a consolidated account. A ~~special account~~ or a consolidated account may have more than one controller.

Derivatives—futures, options on futures, and swaps.

~~Omnibus volume threshold account—means any trading account that, on an omnibus basis, carries reportable trading volume on or subject to the rules of a reporting market that is a board of trade designated as a contract market under section 5 of the Act or a swap execution facility registered under section 5h of the Act.~~

Parent—for purposes of Form 40S, a person is a parent of a reporting trader if it has a direct or indirect controlling interest in the reporting trader; and a person has a controlling interest if such person has the ability to control the reporting trader through the ownership of voting equity, by contract, or otherwise.

Person—an individual, association, partnership, corporation, trust, or government agency and/or department.

~~Reportable sub account—means any trading sub account of an omnibus volume threshold account or omnibus reportable sub account, which sub account executes reportable trading volume.~~

~~Reportable sub account controller—means a natural person who by power of attorney or otherwise actually directs the trading of a reportable sub account. A reportable sub account may have more than one controller.~~

Exhibit E

Reportable ~~trading volume~~Position—means contract trading volume that meets or exceeds the level specified in 17 CFR ~~15.04~~ 20.1.

Reporting trader—a person who must file a Form 40S, ~~whether~~ pursuant to ~~17 CFR 18.04(a), 17 CFR 18.04(b), or~~ 17 CFR 20.05.

Subsidiary—for purposes of Form 40S, a person is a subsidiary of a reporting trader if the reporting trader has a direct or indirect controlling interest in the person; and a reporting trader has a controlling interest if such reporting trader has the ability to control the person through the ownership of voting equity, by contract, or otherwise.

~~Volume threshold account—means any trading account that carries reportable trading volume on or subject to the rules of a reporting market that is a board of trade designated as a contract market under section 5 of the Act or a swap execution facility registered under section 5h of the Act.~~

~~Volume threshold account controller—means a natural person who by power of attorney or otherwise actually directs the trading of a volume threshold account. A volume threshold account may have more than one controller.~~

CFTC Form 40S

General Information for Reporting Trader:

For question 1, please provide the name, contact information and other requested information regarding the reporting trader. If the reporting trader is an individual, provide their full legal name and the name of the reporting trader's employer.

1. Indicate whether the reporting trader is a legal entity or a natural person:

Legal entity: ☐

Natural person: ☐

Name of Reporting Trader

Street Address

City

State

Country

Zip/Postal Code

Phone Number⁴

Email Address

Web site

NFA ID (if any)

Legal Entity Identifier (if any)

Name of Employer

Employer NFA ID (if any)

Employer Legal Entity Identifier (if any)

Contact Information

For questions 2, 3, and 4, provide the name and contact information as requested.

2. Individual to contact regarding the derivatives trading of the reporting trader (this individual should be able to answer specific questions about the reporting trader's trading activity when contacted by Commission staff):

Check here if this individual has the same contact information as that of the reporting trader.

⁴ Please provide a direct number, without any telephone extension. Non-U.S. respondents should also provide the applicable international area code.

Exhibit E

Name
Street Address
City
State
Country
Zip/Postal Code
Phone Number⁵
Email Address
NFA ID (if any)

3. Individual to contact regarding the risk management operations of the reporting trader (this individual should be able to answer specific questions about the reporting trader's risk management operations, including account margining, when contacted by Commission staff):

Check here if this individual has the same contact information as that of the reporting trader.

Name
Street Address
City
State
Country
Zip/Postal Code
Phone Number⁶
Email Address
NFA ID (if any)

4. Individual responsible for the information on the Form 40S (this individual should be able to verify, clarify, and explain the answers submitted by a reporting trader on the Form 40S):

Check here if this individual has the same contact information as that of the reporting trader.

Name
Street Address
City
State
Country
Zip/Postal Code
Phone Number⁷
Email Address
NFA ID (if any)

Omnibus Account Identification

For question 5, indicate whether the reporting trader has a customer omnibus account with a futures commission merchant, clearing member, or foreign broker (NOTE: For the purpose of this question, an omnibus account is an account that one futures commission merchant, clearing member or foreign broker carries for another in which the transactions of multiple individual accounts are combined. The identities of the holders of the individual accounts are not generally known or disclosed to the carrying firm. In

⁵ Please provide a direct number, without any telephone extension. Non-U.S. respondents should also provide the applicable international area code.

⁶ Please provide a direct number, without any telephone extension. Non-U.S. respondents should also provide the applicable international area code.

⁷ Please provide a direct number, without any telephone extension. Non-U.S. respondents should also provide the applicable international area code.

Exhibit E

addition, the Commission has traditionally identified omnibus accounts as either *house* or *customer* omnibus accounts. House omnibus accounts exclusively contain the proprietary accounts of the omnibus account originator. Customer omnibus accounts contain the accounts of customers of the omnibus account originator. It is the obligation of the omnibus account originator to correctly identify the omnibus account type to the reporting entity):

5. Does the reporting trader have a customer omnibus account with a futures commission merchant, clearing member, or foreign broker? YES/NO

IF YES, Give the name(s) of the futures commission merchant, clearing member, or foreign broker carrying the account(s) of the reporting trader.

Foreign Government Affiliation

For question 6, please complete the following (NOTE: For the purpose of this question, affiliation can include, but is not limited to, a situation (1) where the foreign government directly or indirectly controls the reporting trader's assets, operations, and/or derivatives trading, or (2) where the reporting trader operates as a direct or indirect subsidiary of a foreign government, its agencies or departments, or any investment program of the foreign government):

6. Is the reporting trader directly or indirectly affiliated with a government other than that of the United States? YES/NO

IF YES, give the name of the government(s).

IF YES, explain the nature of the affiliation between the reporting trader and the government(s) listed above.

Non-Domestic Entity Indicator

For question 7, if the Reporting Trader is a legal entity, please complete the following.

7. Is the reporting trader organized under the laws of a country other than the United States? YES/NO

IF YES, give the name of the country or countries under whose laws the reporting trader is organized.

Ownership Structure of the Reporting Trader

For questions 8 and 9, provide the requested ownership information only as applicable.

If the Reporting Trader is a commodity pool, also provide the requested information in questions 8i, 8ii, and 8iii. If the Reporting Trader is reporting commodity pools in which it has an ownership interest, also provide the requested information in questions 9i, 9ii, and 9iii.

8. List all the parents of the reporting trader (including the immediate parent and any parent(s) of its parent) and, separately, all persons that have a 10 percent or greater ownership interest in the reporting trader (commodity pool investors are deemed to have an ownership interest in the pool). For each such parent or 10 percent or greater owner include the following information:

Indicate whether the party identified below is a legal entity or a natural person:

Legal entity: ☐

Natural person: ☐

Name

Street Address

City

State

Country

Zip/Postal Code

Exhibit E

Phone Number⁸
Web site⁹
Email Address
NFA ID (if any)
Legal Entity Identifier (if any)
Parent Company/10% Owner/or Both Indicator

8i. For each person identified in question 8 that is a limited partner, shareholder, or other similar type of pool participant, indicate if they are a principal or affiliate of the operator of the commodity pool.

Principal/Affiliate Indicator

8ii. For each person identified in question 8 that is a limited partner, shareholder, or other similar type of pool participant, indicate if they are also a commodity pool operator of the pool.

Commodity Pool Operator Indicator

8iii. For each person identified in question 8 that is a limited partner, shareholder, or other similar type of pool participant and where the operator of the commodity pool is exempt from registration under § 4.13 of the Commission's regulations, indicate if that person has an ownership or equity interest of 25 percent or greater in the commodity pool.

25% Ownership Indicator

9. List all the subsidiaries of the reporting trader (including the immediate subsidiary and any subsidiaries of those subsidiaries) and, separately, all persons in which the reporting trader has a 10 percent or greater ownership interest (including a 10 percent or greater interest in a commodity pool(s)). Only list subsidiaries and persons that engage in derivatives trading. For each such subsidiary and/or person include the following information:

Indicate whether the party identified below is a legal entity or a natural person:

Legal entity: ☐
Natural person: ☐
Name
Street Address
City
State
Country
Zip/Postal Code
Phone Number¹⁰
Web site¹¹
Email Address
NFA ID (if any)
Legal Entity Identifier (if any)

⁸ Please provide a direct number, without any telephone extension. Non-U.S. respondents should also provide the applicable international area code.

⁹ The Web site and NFA ID requested in this question are only required to be reported to the extent the respondent has this information available in its records. Respondents are not required to poll customers or other parties for the Web site and NFA ID if this information has not been previously collected.

¹⁰ Please provide a direct number, without any telephone extension. Non-U.S. respondents should also provide the applicable international area code.

¹¹ The Web site and NFA ID requested in this question are only required to be reported to the extent the respondent has this information available in its records. Respondents are not required to poll customers or other parties for the Web site and NFA ID if this information has not been previously collected.

Exhibit E

Subsidiary/10% Ownership/or Both Indicator

9i. For each person identified in question 9 that is a commodity pool and for which you are a limited partner, shareholder or other similar type of pool participant, indicate if you are a principal or affiliate of the operator of the commodity pool.

Principal/Affiliate Indicator

9ii. For each person identified in question 9 that is a commodity pool and for which you are a limited partner, shareholder or other similar type of pool participant, indicate if you are the commodity pool operator for the pool.

Commodity Pool Operator Indicator

9iii. For each person identified in question 9 that is a commodity pool and for which you are a limited partner, shareholder or other similar type of pool participant and for which the operator of the commodity pool is exempt from registration under § 4.13 of the Commission's regulations, indicate if you have an ownership or equity interest of 25 percent or greater in the commodity pool.

25% Ownership Indicator

Control of Trading

For questions 10, 11, 12, and 13 provide the requested control information only as applicable.

10. List all persons outside of the reporting trader that control some or all of the derivatives trading of the reporting trader (including persons that may have been previously identified as a parent, above):

Indicate whether the party identified below is a legal entity or a natural person:

Legal entity: ☐

Natural person: ☐

Name

Street Address

City

State

Country

Zip/Postal Code

Phone Number¹²

Web site¹³

Email Address

NFA ID (if any)

Legal Entity Identifier (if any)

Some/All Indicator

11. List all persons for which the reporting trader controls some or all of the derivatives trading (including persons that may have been previously identified as a subsidiary, above):

Indicate whether the party identified below is a legal entity or a natural person:

Legal entity: ☐

Natural person: ☐

¹² Please provide a direct number, without any telephone extension. Non-U.S. respondents should also provide the applicable international area code.

¹³ The Web site and NFA ID requested in this question are only required to be reported to the extent the respondent has this information available in its records. Respondents are not required to poll customers or other parties for the Web site and NFA ID if this information has not been previously collected.

Exhibit E

Name
Street Address
City
State
Country
Zip/Postal Code
Phone Number¹⁴
Web site¹⁵
Email Address
NFA ID (if any)
Legal Entity Identifier (if any)
Some/All Indicator

12. List any other person(s) that directly or indirectly influence, or exercise authority over, some or all of the trading of the reporting trader, but who do not exercise “control” as defined in this Form: Indicate whether the party identified below is a legal entity or a natural person:

Legal entity: ☐
Natural person: ☐
Name
Street Address
City
State
Country
Zip/Postal Code
Phone Number¹⁶
Web site¹⁷
Email Address
NFA ID (if any)
Legal Entity Identifier (if any)
Some/All Indicator

13. Is some or all of the derivatives trading of the reporting trader subject to an express or implied agreement or understanding with any other person(s) not addressed in questions 10, 11, or 12, above?
YES/NO

If yes, provide the following information:

Indicate whether the party identified below is a legal entity or a natural person:

Legal entity: ☐
Natural person: ☐
Name

¹⁴ Please provide a direct number, without any telephone extension. Non-U.S. respondents should also provide the applicable international area code.

¹⁵ The Web site and NFA ID requested in this question are only required to be reported to the extent the respondent has this information available in its records. Respondents are not required to poll customers or other parties for the Web site and NFA ID if this information has not been previously collected.

¹⁶ Please provide a direct number, without any telephone extension. Non-U.S. respondents should also provide the applicable international area code.

¹⁷ The Web site and NFA ID requested in this question are only required to be reported to the extent the respondent has this information available in its records. Respondents are not required to poll customers or other parties for the Web site and NFA ID if this information has not been previously collected.

Exhibit E

Street Address
City
State
Country
Zip/Postal Code
Phone Number¹⁸
Web site¹⁹
Email Address
NFA ID (if any)
Legal Entity Identifier (if any)
Some/All Indicator

Commodity Index Trading Indicator

For question 14, please answer the following:

14i. Is the reporting trader engaged in commodity index trading as defined in paragraph (a) of the definition of CIT above? YES/NO

14ii. Is the reporting trader engaged in commodity index trading as defined in paragraph (b) of the definition of CIT above? YES/NO

a. If the reporting trader is engaged in CIT (as defined in paragraph (b)) with respect to one or more commodities or commodity groups appearing on Supplemental List II, indicate whether the reporting trader is, in the aggregate, pursuing long exposure or short exposure with respect to such commodities or commodity groups. It is not necessary to respond to this question with respect to CIT that tracks the performance of multiple unrelated commodities or commodity groups (*e.g.*, an investment in an exchange-traded fund that tracks the performance of an index representing commodities spanning multiple commodity groups).

14iii. If the reporting trader is currently engaged in commodity index trading as defined in paragraphs (a) or (b) of the CIT definition above, indicate the month and year on which the reporting trader first became engaged in commodity index trading.

Swaps Participation Indicators

For questions 15 and 16, please indicate if the reporting trader meets the specified definition:

15. Is the reporting trader a Swap Dealer, as defined in § 1.3(ppp) of regulations under the Commodity Exchange Act? YES/NO

16. Is the reporting trader a Major Swap Participant, as defined in § 1.3(qqq) of regulations under the Commodity Exchange Act? YES/NO

Nature of Business and of Derivatives Trading Activities

For questions 17, 18, and 19 provide the requested information only as applicable.

17. Select all business sectors and subsectors that pertain to the business activities or occupation of the reporting trader. If more than one business subsector is selected, indicate which business subsector primarily describes the nature of the reporting trader's business.

¹⁸ Please provide a direct number, without any telephone extension. Non-U.S. respondents should also provide the applicable international area code.

¹⁹ The Web site and NFA ID requested in this question are only required to be reported to the extent the respondent has this information available in its records. Respondents are not required to poll customers or other parties for the Web site and NFA ID if this information has not been previously collected.

Exhibit E

Choose From Supplemental List I

18. Select all commodity groups and individual commodities that the reporting trader presently trades or expects to trade in the near future in derivative markets.

Choose From Supplemental List II

19. For each selected individual commodity identified in question 18, indicate the business purpose(s) for which the reporting trader uses derivative markets.

If the reporting trader has more than one business purpose for trading in an individual commodity, also indicate the predominant business purpose.

Choose From Supplemental List III

Signature/Authentication, Name, and Date

20. Please sign/authenticate the Form 40S prior to submitting.

Signature/Electronic Authentication:

☐ By checking this box and submitting this form (or by clicking “submit,” “send,” or any other analogous transmission command if transmitting electronically), I certify that I am duly authorized by the reporting trader identified below to provide the information and representations submitted on this Form 40S, and that the information and representations are true and correct.

Reporting Trader Authorized Representative (Name and Position):

_____ (Name)

_____ (Position)

Submitted on behalf of:

_____ (Reporting Trader Name)

Date of Submission:

Supplemental List I: List of Business Sectors and Subsectors

Business Sector

Subsector

Agriculture and Forestry

Oilseed Farming

Grain Farming

Fruit and Tree Nut Farming

Other Crop Farming (Specify)

Cattle Ranching and Farming

Hog and Pig Farming

Poultry and Egg Production

Sheep and Goat Farming

Other Animal Production

Forestry, Logging, or Timber Production

Cooperative

Other (Specify)

Mining, Oil and Natural Gas Extraction

Oil Exploration/Production

Exhibit E

Natural Gas Exploration/Production
Coal Mining
Precious Metal Mining
Non-Precious Metal Mining
Other (Specify)

Utilities

Utility/Cooperative
Electric Power Generation
Local Distribution Company
Natural Gas Distribution
Other (Specify)

Construction

Building Construction
Heavy and Civil Engineering Construction
Other (Specify)

Manufacturing, Refining and Processing

Animal Food Manufacturing
Grain Milling
Oilseed Milling
Sugar and Confectionery Product Manufacturing
Fruit and Vegetable Preserving and Specialty Food Manufacturing
Dairy Product Manufacturing
Animal Slaughtering and Processing
Bakeries
Other Food Manufacturing
Beverage Manufacturing Textile Mills
Textile Product Mills
Apparel Manufacturing
Wood Product Manufacturing
Paper Manufacturing
Pulp, Paper, and Paperboard Mills
Petroleum and Coal Products Manufacturing
Renewable Fuels Manufacturing
Petrochemical/Chemical Manufacturing
Plastics and Rubber Products Manufacturing
Natural Gas Processing
Precious Metal Processor/Smelter
Non-Precious Metal Processor
Metals Fabricator
Other (Specify)

Wholesale Trade

Lumber and Other Construction Materials Merchant Wholesalers
Metal and Mineral Merchant Dealer
Grocery and Related Product Merchant Wholesaler
Farm Product Raw Material Merchant Wholesalers
Chemical and Allied Products Merchant Wholesalers
Petroleum and Petroleum Products Merchant Wholesalers
Natural Gas, Power Marketer
Importer/Exporter (specify commodities)
Other (Specify)

Exhibit E

Retail Trade

- Building Materials and Supplies Dealers
- Food and Beverage Stores
- Jeweler/Precious Metals Retailer
- Vehicle Fuel Retailer/Convenience Store Operator
- Fuel Dealers
- Other (Specify)

Transportation and Warehousing

- Air Transport
- Trucking
- Pipeline Transportation of Crude Oil
- Pipeline Transportation of Natural Gas
- Farm Product Warehousing and Storage
- Energy Distributor (warehousing, storage)
- Other (Specify)

End User (NOTE: May not be the only/primary subsector selected)

- Metals End User (Construction Co., Brass Mill, Steel Mill)
- Emissions End User (Factory, Industrial Cos.)
- Petroleum End User (Airline Cos. Municipalities, Industrial Cos., Trucking Cos.)

Information

- Other (Specify)

Financial Institutions and Investment

- Management

Dealers and Financial Intermediaries

- Broker/Dealer
- Bank Holding Company
- Investment/Merchant Bank
- Non-US Commercial Bank
- US Commercial Bank
- Swaps/Derivatives Dealer
- Universal Bank

Asset/Investment/Fund Management:

- Asset/Investment Manager
 - Institutional Clients
 - Retail Clients
- Managed Accounts and Pools (CTAs, CPOs, etc.)
 - Institutional Clients
 - Retail Clients
- College Endowment, Trust, Foundation
- Fund of Hedge Funds
- Hedge Fund
- Mutual Fund
- Pension Fund
- Private Wealth Management
- Private Bank
- Exchange Traded Fund Issuer
- Exchange Traded Note Issuer

Exhibit E

Government Financial Institution:

- Central Bank
- Sovereign Wealth Fund
- Government Sponsored Enterprise (GSE)
- Other Governmental Entity (Specify)

Other Financial or Trading Entities:

- Arbitrageur
- Individual Trader/Investor
- Floor Broker
- Floor Trader
- Market Maker
- Proprietary Trader
- Corporate Treasury
- Mortgage Originator
- Savings Bank
- Credit Union
- Insurance Company
- Other (Specify)

Real Estate

- Other (Specify)

Arts, Entertainment, and Recreation

- Performing Arts Companies
- Promoters of Performing Arts
- Agents and Managers for Artists and Entertainers
- Independent Artists, Writers, Performers
- Other (Specify)

Accommodation and Food Services

- Food Services
- Other (Specify)

Public Administration

- Administration of Environmental Quality Programs
- Administration of Economic Programs
- Other (Specify)

Supplemental List II: Commodity Groups and Individual Commodities

Commodity Group

Individual Commodity

GRAINS

- OATS
- WHEAT
- CORN
- RICE

LIVESTOCK/MEAT PRODUCTS

- LIVE CATTLE
- PORK BELLIES
- FEEDER CATTLE
- LEAN HOGS

DAIRY PRODUCTS

- MILK

Exhibit E

BUTTER
CHEESE
OILSEED AND PRODUCTS
SOYBEAN OIL
SOYBEAN MEAL
SOYBEANS
FIBER
COTTON
FOODSTUFFS/SOFTS
COFFEE
FROZEN CONCENTRATED ORANGE JUICE
SUGAR
COCOA
OTHER AGRICULTURAL
REAL ESTATE
CURRENCY
EQUITIES AND EQUITY INDICIES
INTEREST RATES
TREASURY COMPLEX
OTHER INTEREST RATE PRODUCTS
OTHER FINANCIAL INSTRUMENTS
PETROLEUM AND PRODUCTS
JET FUEL
ETHANOL
BIODIESEL
FUEL OIL
HEATING OIL
GASOLINE
NAPHTHA
CRUDE OIL
DIESEL
NATURAL GAS AND PRODUCTS
NATURAL GAS LIQUIDS
NATURAL GAS
ELECTRICITY AND SOURCES
COAL
ELECTRICITY
URANIUM
PRECIOUS METALS
PALLADIUM
PLATINUM
SILVER
GOLD
BASE METALS
STEEL
COPPER

Exhibit E

WOOD PRODUCTS

LUMBER

PULP

CHEMICALS

PLASTICS

EMISSIONS

WEATHER

OTHER (SPECIFY)