

MONTHLY CONSOLIDATED FOREIGN CURRENCY REPORT OF MAJOR MARKET PARTICIPANTS

Report to the Federal Reserve Bank of _____

(Amounts outstanding in millions of currency units as of the close of business on the last business day of the month)

This report is required by law (31 U.S.C. 5315, C.F.R. 128, Subpart C). Failure to report can result in a civil penalty up to \$10,000 (31 U.S.C. 5321(a)(3), 31 C.F.R. 128.4 (C)).

| Name of Reporting Institution |
|-------------------------------|
| |

| Date |
|--------------|
| <i>As of</i> |

| Categories | (1) U.S. Dollars | (2) Euros | (3) Swiss Francs | (4) U.K. Pounds | (5) Japanese Yen | (6) Canadian Dollars |
|--|------------------------|--------------|------------------------|-----------------------|------------------------|----------------------------|
| (1) Foreign exchange contracts purchased | | | | | | |
| (2) Foreign exchange contracts sold | | | | | | |
| (3) Foreign exchange futures purchased | | | | | | |
| (4) Foreign exchange futures sold | | | | | | |
| (5) Net options position Delta equivalent value | | | | | | |
| (6) Foreign currency denominated assets | | | | | | |
| (7) Foreign currency denominated liabilities | | | | | | |
| (8) Net overall position Long or (short) | | | | | | |
| (9) Memo: Net reported dealing position | | | | | | |

OPTIONS ADDENDUM

| Categories | (1) U.S. Dollars | (2) Euros | (3) Swiss Francs | (4) U.K. Pounds | (5) Japanese Yen | (6) Canadian Dollars |
|----------------------------|------------------------|--------------|------------------------|-----------------------|------------------------|----------------------------|
| (1) Put options written | | | | | | |
| (2) Call options written | | | | | | |
| (3) Call options purchased | | | | | | |
| (4) Put options purchased | | | | | | |

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|--|-------------------------------|
| Name of Officer (please print or type): | (Area code) telephone number: |
| Title of Officer: | Email address: |
| Signature of Officer: _____ | |
| Name of primary contact (if different than above): | |
| Email address: | (Area code) telephone number: |

Before preparing this report, please read carefully the General and Specific Instructions to Form FC-2.

This report should be filed no later than ten business days following the last business day of the month.