

QUARTERLY CONSOLIDATED FOREIGN CURRENCY REPORT

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

As of

| 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) Foreign currency denominated assets | | | | | | |
| (6) Foreign currency denominated liabilities | | | | | | |

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 | | | | | | |
| (5) Net Fair value of options above | | | | | | |

| | |
|--|-------------------------------|
| 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-3.

This report should be filed no later than 45 days following the last business day of the calendar quarter.