

Board of Governors of the Federal Reserve System



## Report of Institution-to-Aggregate Granular Data on Assets and Liabilities on an Immediate Counterparty Basis—FR 2510

This report is authorized under section 5 of the Bank Holding Company Act (12 U.S.C. § 1844). The information collected in the FR 2510 is collected as part of the Board of Governors of the Federal Reserve System's (Board's) supervisory process, and therefore may be afforded confidential treatment pursuant to exemption 8 of the Freedom of Information Act ("FOIA"). 5 U.S.C. § 552(b)(8). In addition, individual respondents may request that certain data be afforded confidential treatment pursuant to exemption 4 of FOIA if the data has not previously been publically disclosed and the release of the data would likely cause substantial harm to the competitive position of the respondent. 5 U.S.C. § 552(b)(4). Determinations of confidentiality based on exemption 4 of FOIA would be made on a case-by-case basis.

The report form is filed by any bank holding company organization under the laws of the United States or any of the states therein that is identified as a global systemically important bank under the Board's rules. 12 CFR part 217, subpart H. The Federal Reserve may not conduct or sponsor, and an organization (or a person) is not required to respond to, a collection of information unless it displays a currently valid OMB control number.

Date of Report: \_\_\_\_\_  
Month / Day / Year (IAIC 9999)

All FR 2510 respondents must submit their completed report via the Federal Reserve System's Reporting Central application within 50 days of the reporting date for March 31, June 30, and September 30, and within 65 calendar days of the December 31 reporting date.

Any FR 2510 respondent who needs guidance on Reporting Central is encouraged to visit the Federal Reserve System website <https://www.frbserVICES.org/central-bank/reporting-central/index.html>, for additional information.

Name, title, and phone number of the person to whom inquiries regarding this report may be directed:

\_\_\_\_\_  
Name (IAIC 8901)

\_\_\_\_\_  
Legal Name of Reporting Institution (RSSD 9017)

\_\_\_\_\_  
Title (IAIC C496)

\_\_\_\_\_  
Area Code / Phone Number (IAIC 8902)

\_\_\_\_\_  
City (RSSD 9130)

\_\_\_\_\_  
State (RSSD 9200)

# Institution-to-Aggregate data: Immediate Counterparty Schedule

Firm: \_\_\_\_\_ as of \_\_\_\_\_

MM / DD / YYYY

## Table 1. Consolidated Balance Sheet (Regulatory Consolidation Perimeter)

\*Currency denomination ISO code: \_\_\_\_\_  
(IAIC Y385)

Instrument	Total Positions Carrying Amount	Currency* Carrying Amount	Thereof Granular Portfolio Crossed With			
			Non-Maturity Instruments Carrying Amount	Remaining Maturity		
				Overnight and Less Than 3 Months Carrying Amount	3 Months and Less Than 1 Year Carrying Amount	1 Year and Over Carrying Amount
Dollar Amounts in Millions						
<b>Assets</b>						
1. Cash and balances due from banks .....	IAIC GW69	IAIC GX13	IAIC GX57	IAIC GY01	IAIC GY45	IAIC GY89
2. Resale agreements.....	IAIC GW70	IAIC GX14	IAIC GX58	IAIC GY02	IAIC GY46	IAIC GY90
3. Securities borrowing .....	IAIC GW71	IAIC GX15	IAIC GX59	IAIC GY03	IAIC GY47	IAIC GY91
4. Loans gross of allowances for credit losses (sum of items 4.a through 4.c).....	IAIC GW72	IAIC GX16	IAIC GX60	IAIC GY04	IAIC GY48	IAIC GY92
a. Residential loans.....	IAIC GW73	IAIC GX17	IAIC GX61	IAIC GY05	IAIC GY49	IAIC GY93
b. Commercial real estate loans.....	IAIC GW74	IAIC GX18	IAIC GX62	IAIC GY06	IAIC GY50	IAIC GY94
c. Other loans .....	IAIC GW75	IAIC GX19	IAIC GX63	IAIC GY07	IAIC GY51	IAIC GY95
d. Allowances for credit losses .....	IAIC GW76					
5. Debt securities holdings (sum of items 5.a through 5.c) .....	IAIC GW77	IAIC GX21	IAIC GX65	IAIC GY09	IAIC GY53	IAIC GY97
a. ABS .....	IAIC GW78	IAIC GX22	IAIC GX66	IAIC GY10	IAIC GY54	IAIC GY98
b. Other secured debt securities .....	IAIC GW79	IAIC GX23	IAIC GX67	IAIC GY11	IAIC GY55	IAIC GY99
c. Unsecured debt securities .....	IAIC GW80	IAIC GX24	IAIC GX68	IAIC GY12	IAIC GY56	IAIC GZ00
6. Financial derivatives .....	IAIC GW81					
7. Equity instruments .....	IAIC GW82	IAIC GX26	IAIC GX70	IAIC GY14	IAIC GY58	IAIC GZ02
8. Other financial advances and instruments .....	IAIC GW83					
9. Total financial assets excluding derivatives and other financial advances	IAIC GW84	IAIC GX28	IAIC GX72	IAIC GY16	IAIC GY60	IAIC GZ04
a. Gross of allowances for credit losses (sum of items 1 through 5, plus 7) .....	IAIC GW85					
b. Net of allowances for credit losses (sum of items 1 through 4, less 4.d, plus 5, plus 7).....						

**Institution-to-Aggregate data: Immediate Counterparty Schedule—Continued** Firm: \_\_\_\_\_ as of \_\_\_\_\_

MM / DD / YYYY

**Table 1. Consolidated Balance Sheet (Regulatory Consolidation Perimeter)—Continued**

\*Currency denomination ISO code: \_\_\_\_\_  
(IAIC Y385)

	Total Positions	Thereof Granular Portfolio Crossed With					
		Currency*	Remaining Maturity				
			Non-Maturity Instruments	Overnight and Less Than 3 Months	3 Months and Less Than 1 Year	1 Year and Over	
Dollar Amounts in Millions	Carrying Amount	Carrying Amount	Carrying Amount	Carrying Amount	Carrying Amount	Carrying Amount	
10. Tangible / fixed assets .....	IAIC GW86						10.
11. Intangible assets .....	IAIC GW87						11.
12. Tax assets.....	IAIC GW88						12.
13. Other assets.....	IAIC GW89						13.
14. Total assets (sum of items 6 plus 8, plus 9.b, plus 10 through 13) .....	IAIC GW90						14.
<b>Liabilities</b>							
15. Deposits .....	IAIC GW91	IAIC GX35	IAIC GX79	IAIC GY23	IAIC GY67	IAIC GZ11	15.
16. Repurchase agreements.....	IAIC GW92	IAIC GX36	IAIC GX80	IAIC GY24	IAIC GY68	IAIC GZ12	16.
17. Securities lending .....	IAIC GW93	IAIC GX37	IAIC GX81	IAIC GY25	IAIC GY69	IAIC GZ13	17.
18. Other borrowings.....	IAIC GW94	IAIC GX38	IAIC GX82	IAIC GY26	IAIC GY70	IAIC GZ14	18.
19. a. Debt securities issued (sum of items 19.a.(1) through 19.a.(7)) .....	IAIC GW95	IAIC GX39	IAIC GX83	IAIC GY27	IAIC GY71	IAIC GZ15	19.a.
(1) ABS .....	IAIC GW96	IAIC GX40	IAIC GX84	IAIC GY28	IAIC GY72	IAIC GZ16	19.a.(1)
(2) Covered bonds.....	IAIC GW98	IAIC GX42	IAIC GX86	IAIC GY30	IAIC GY74	IAIC GZ18	19.a.(2)
(3) Commercial papers .....	IAIC GW99	IAIC GX43	IAIC GX87	IAIC GY31	IAIC GY75	IAIC GZ19	19.a.(3)
(4) Senior unsecured long-term debts .....	IAIC GX00	IAIC GX44	IAIC GX88	IAIC GY32	IAIC GY76	IAIC GZ20	19.a.(4)
(5) Hybrid contracts.....	IAIC GX01	IAIC GX45	IAIC GX89	IAIC GY33	IAIC GY77	IAIC GZ21	19.a.(5)
(6) Other debt securities issued convertible.....	IAIC GX02	IAIC GX46	IAIC GX90	IAIC GY34	IAIC GY78	IAIC GZ22	19.a.(6)

**Institution-to-Aggregate data: Immediate Counterparty Schedule—Continued** Firm: \_\_\_\_\_ as of \_\_\_\_\_

MM / DD / YYYY

**Table 1. Consolidated Balance Sheet (Regulatory Consolidation Perimeter)—Continued**

\*Currency denomination ISO code: \_\_\_\_\_  
(IAIC Y385)

	Total Positions	Thereof Granular Portfolio Crossed With					
		Currency*	Remaining Maturity				
			Non-Maturity Instruments	Overnight and Less Than 3 Months	3 Months and Less Than 1 Year	1 Year and Over	
Dollar Amounts in Millions	Carrying Amount	Carrying Amount	Carrying Amount	Carrying Amount	Carrying Amount	Carrying Amount	
19. a. (7) Other debt securities .....	IAIC GX03	IAIC GX47	IAIC GX91	IAIC GY35	IAICGY79	IAIC GZ23	19.a.(7)
b. Of which: subordinated debt securities.....	IAIC GX04	IAIC GX41	IAIC GX85	IAIC GY29	IAIC GY73	IAIC GZ17	19.b.
20. Financial derivatives .....	IAIC GW97						20.
21. Other financial payables .....	IAIC GX05						21.
22. Total financial liabilities excluding derivatives, debt securities, short sales, and other financial payables (sum of items 15 through 18) .....	IAIC GX06	IAIC GX50	IAIC GX94	IAIC GY38	IAIC GY82	IAIC GZ26	22.
23. Allowance for credit losses on off-balance sheet exposures.....	IAIC GX07						23.
24. Tax liabilities .....	IAIC GX08						24.
25. Other liabilities .....	IAIC GX09						25.
26. Total liabilities (sum of items 19 through 25) .....	IAIC GX10						26.
27. Total equity.....	IAIC G105						27.
28. Total liabilities and equity (sum of items 26 and 27).....	IAIC GX12						28.

**Institution-to-Aggregate data: Immediate Counterparty Schedule—Continued** Firm: \_\_\_\_\_ as of \_\_\_\_\_

MM / DD / YYYY

**Table 2. Consolidated Balance Sheet (Regulatory Consolidation Perimeter)**

Country Name: \_\_\_\_\_  
(IAIC 9151)

Country Code: \_\_\_\_\_  
(IAIC 9207)

Dollar Amounts in Millions

Granular Portfolio for Countries Above the Threshold (max 35 countries, \$2 billion minimum)									
Positions by Counterparty Sector							Positions by Remaining Maturity		
Sector Total (= CBS total claims)	Banks	NBFIs	NFCs	Households	Government <sup>1</sup>	Unallocated by Sector	Non-maturity instruments	Less Than 1 Year	1 Year And Over
Carrying Amount	Carrying Amount	Carrying Amount	Carrying Amount	Carrying Amount	Carrying Amount	Carrying Amount	Carrying Amount	Carrying Amount	Carrying Amount
<b>Instrument</b>									
<b>Assets</b>	IAIC GZ33	IAIC HA01				IAIC HD41			
1. Cash and balances due from banks .....									1.
2. Resale agreements.....	IAIC GZ34	IAIC HA02	IAIC HA70	IAIC HB38		IAIC HC74	IAIC HD42		2.
3. Securities borrowing .....	IAIC GZ35	IAIC HA03	IAIC HA71	IAIC HB39		IAIC HC75	IAIC HD43		3.
4. Loans gross of allowances for credit losses (sum of items 4.a through 4.c).....	IAIC GZ36	IAIC HA04	IAIC HA72	IAIC HB40	IAIC HC08	IAIC HC76	IAIC HD44		4.
a. Residential loans.....	IAIC GZ37								4.a.
b. Commercial real estate loans.....	IAIC GZ38								4.b.
c. Other loans .....	IAIC GZ39								4.c.
d. Allowances for credit losses .....	IAIC GZ40								4.d.
5. Debt securities holdings (sum of items 5.a through 5.c) .....	IAIC GZ41	IAIC HA09	IAIC HA77	IAIC HB45		IAIC HC81	IAIC HD49		5.
a. ABS.....	IAIC GZ42								5.a.
b. Other secured debt securities .....	IAIC GZ43								5.b.
c. Unsecured debt securities .....	IAIC GZ44								5.c.
6. Financial derivatives .....									6.
7. Equity instruments .....	IAIC GZ46	IAIC HA14	IAIC HA82	IAIC HB50		IAIC HD54			7.
8. Other financial advances and instruments .....									8.

1. Excluding positions with central banks.

**Institution-to-Aggregate data: Immediate Counterparty Schedule—Continued** Firm: \_\_\_\_\_ as of \_\_\_\_\_

MM / DD / YYYY

**Table 2. Consolidated Balance Sheet (Regulatory Consolidation Perimeter)—Continued**

Country Name: \_\_\_\_\_  
(IAIC 9151)

Country Code: \_\_\_\_\_  
(IAIC 9207)

Dollar Amounts in Millions

Granular Portfolio for Countries Above the Threshold (max 35 countries, \$2 billion minimum)										
Positions by Counterparty Sector							Positions by Remaining Maturity			
Sector Total (= CBS total claims)	Banks	NBFIs	NFCs	Households	Government <sup>1</sup>	Unallocated by Sector	Non-maturity instruments	Less Than 1 Year	1 Year And Over	
Carrying Amount	Carrying Amount	Carrying Amount	Carrying Amount	Carrying Amount	Carrying Amount	Carrying Amount	Carrying Amount	Carrying Amount	Carrying Amount	
9. Total financial assets excluding derivatives and other financial advances	IAIC GZ48	IAIC HA16	IAIC HA84	IAIC HB52	IAIC HC20	IAIC HC88	IAIC HD56			
a. Gross of allowances for credit losses (sum of items 1 through 5, plus 7) .....										9.a.
b. Net of allowances for credit losses (sum of items 1 through 4, less 4.d, plus 5, plus 7).....	IAIC GZ49									9.b.
10. Tangible / fixed assets .....										10.
11. Intangible assets .....										11.
12. Tax assets.....										12.
13. Other asset .....										13.
14. Total assets (sum of items 6 plus 8, plus 9.b, plus 10 through 13) .....										14.
<b>Liabilities</b>	IAIC GZ64	IAIC HA32	IAIC HB00	IAIC HB68	IAIC HC36	IAIC HD04	IAIC HD72			
15. Deposits .....										15.
16. Repurchase agreements.....	IAIC GZ65	IAIC HA33	IAIC HB01	IAIC HB69		IAIC HD05	IAIC HD73			16.
17. Securities lending .....	IAIC GZ66	IAIC HA34	IAIC HB02	IAIC HB70		IAIC HD06	IAIC HD74			17.
18. Other borrowings.....	IAIC GZ67	IAIC HA35	IAIC HB03	IAIC HB71	IAIC HC39	IAIC HD07	IAIC HD75			18.
19. a. Debt securities issued (sum of items 19.a.(1) through 19.a.(7)) .....										19.a.
(1) ABS .....										19.a.(1)
(2) Covered bonds.....										19.a.(2)

1. Excluding positions with central banks.

**Institution-to-Aggregate data: Immediate Counterparty Schedule—Continued** Firm: \_\_\_\_\_ as of \_\_\_\_\_

MM / DD / YYYY

**Table 2. Consolidated Balance Sheet (Regulatory Consolidation Perimeter)—Continued**

Country Name: \_\_\_\_\_  
(IAIC 9151)

Country Code: \_\_\_\_\_  
(IAIC 9207)

Dollar Amounts in Millions

Granular Portfolio for Countries Above the Threshold (max 35 countries, \$2 billion minimum)									
Positions by Counterparty Sector							Positions by Remaining Maturity		
Sector Total (= CBS total claims)	Banks	NBFIs	NFCs	Households	Government <sup>1</sup>	Unallocated by Sector	Non-maturity instruments	Less Than 1 Year	1 Year And Over
Carrying Amount	Carrying Amount	Carrying Amount	Carrying Amount	Carrying Amount	Carrying Amount	Carrying Amount	Carrying Amount	Carrying Amount	Carrying Amount
<b>Liabilities</b>									
19. a. (3) Commercial papers .....									
(4) Senior unsecured long-term debts .....									
(5) Hybrid contracts .....									
(6) Other debt securities issued convertible .....									
(7) Other debt securities .....									
b. Of which: Subordinated Debt Securities .....									
20. Financial derivatives .....									
21. Other financial payables .....									
22. Total financial liabilities excluding derivatives, debt securities, and other financial payables (sum of items 15 through 18) .....									
23. Allowance for credit losses on off-balance sheet exposures .....									
24. Tax liabilities .....									
25. Other liabilities .....									
26. Total liabilities (sum of items 19 through 25) .....									
27. Total equity .....									
28. Total liabilities and equity (sum of items 26 and 27) .....									

1. Excluding positions with central banks.

**Institution-to-Aggregate data: Immediate Counterparty Schedule—Continued** Firm: \_\_\_\_\_ as of \_\_\_\_\_

MM / DD / YYYY

**Table 2. Consolidated Balance Sheet (Regulatory Consolidation Perimeter)—Continued**

Country Name: \_\_\_\_\_  
(IAIC 9151)

Country Code: \_\_\_\_\_  
(IAIC 9207)

Dollar Amounts in Millions

Granular Portfolio for Countries Above the Threshold (max 35 countries, \$2 billion minimum)									
Positions by Counterparty Sector							Positions by Remaining Maturity		
Sector Total (= CBS total claims)	Banks	NBFIs	NFCs	Households	Government <sup>1</sup>	Unallocated by Sector	Non-maturity instruments	Less Than 1 Year	1 Year And Over
Carrying Amount	Carrying Amount	Carrying Amount	Carrying Amount	Carrying Amount	Carrying Amount	Carrying Amount	Carrying Amount	Carrying Amount	Carrying Amount
IAIC GZ95	IAIC HA63	IAIC HB31	IAIC HB99	IAIC HC67	IAIC HD35	IAIC HE03			
IAIC GZ96	IAIC HA64	IAIC HB32	IAIC HC00	IAIC HC68	IAIC HD36	IAIC HE04			
IAIC GZ97	IAIC HA65	IAIC HB33	IAIC HC01	IAIC HC69	IAIC HD37	IAIC HE05			
IAIC GZ98	IAIC HA66	IAIC HB34	IAIC HC02	IAIC HC70	IAIC HD38	IAIC HE06			
IAIC GZ99	IAIC HA67	IAIC HB35	IAIC HC03	IAIC HC71	IAIC HD39	IAIC HE07			
IAIC HA00	IAIC HA68	IAIC HB36	IAIC HC04	IAIC HC72	IAIC HD40	IAIC HE08			

**Contingent Liabilities Subject to Credit Risk**

29. Financial guarantees given (sum of items 29.a and 29.b) .....										29.
a. CDS and other credit derivatives (protection sold) .....										29.a.
b. Guarantees extended .....										29.b.
30. Credit commitments given (sum of items 30.a and 30.b) .....										30.
a. Loan commitments given .....										30.a.
b. Other commitments given .....										30.b.

**Memoranda**

1. Total financial assets by position type excluding derivatives and other financial advances - gross of allowances (sum of Assets items 1 through 5 plus 7) .....											M. 1.
a. Cross-border positions in FX <sup>2</sup> .....	IAIC GZ56	IAIC HA24	IAIC HA92	IAIC HB60	IAIC HC28	IAIC HC96	IAIC HD64	IAIC HE32	IAIC HF00	IAIC HF68	M. 1.a.
(1) Of which in USD .....	IAIC GZ57										M. 1.a.(1)
(2) Of which in EUR .....	IAIC GZ58										M. 1.a.(2)
b. Cross-border positions in local currency .....	IAIC GZ59	IAIC HA27	IAIC HA95	IAIC HB63	IAIC HC31	IAIC HC99	IAIC HD67	IAIC HE35	IAIC HF03	IAIC HF71	M. 1.b.
c. Local positions in FX <sup>2</sup> .....	IAIC GZ60	IAIC HA28	IAIC HA96	IAIC HB64	IAIC HC32	IAIC HD00	IAIC HD68	IAIC HE36	IAIC HF04	IAIC HF72	M. 1.c.
(1) Of which in USD .....	IAIC GZ61										M. 1.c.(1)
(2) Of which in EUR .....	IAIC GZ62										M. 1.c.(2)
d. Local positions in local currency .....	IAIC GZ63	IAIC HA31	IAIC HA99	IAIC HB67	IAIC HC35	IAIC HD03	IAIC HD71	IAIC HE39	IAIC HF07	IAIC HF75	M. 1.d.

1. Excluding positions with central banks.

2. Under consideration: split into USD - EUR - other currencies.



**Institution-to-Aggregate data: Immediate Counterparty Schedule—Continued** Firm: \_\_\_\_\_ as of \_\_\_\_\_

MM / DD / YYYY

**Table 2. Consolidated Balance Sheet (Regulatory Consolidation Perimeter)—Continued**

Country Name: \_\_\_\_\_  
(IAIC 9151)

Country Code: \_\_\_\_\_  
(IAIC 9207)

Dollar Amounts in Millions

Granular Portfolio for Countries Above the Threshold (max 35 countries, \$2 billion minimum)									
Positions by Counterparty Sector							Positions by Remaining Maturity		
Sector Total (= CBS total claims)	Banks	NBFIs	NFCs	Households	Government <sup>1</sup>	Unallocated by Sector	Non-maturity instruments	Less Than 1 Year	1 Year And Over
Carrying Amount	Carrying Amount	Carrying Amount	Carrying Amount	Carrying Amount	Carrying Amount	Carrying Amount	Carrying Amount	Carrying Amount	Carrying Amount
IAIC GZ87	IAIC HA55	IAIC HB23	IAIC HB91	IAIC HC59	IAIC HD27	IAIC HD95	IAIC HE63	IAIC HF31	IAIC HF99
IAIC GZ88									
IAIC GZ89									
IAIC GZ90	IAIC HA58	IAIC HB26	IAIC HB94	IAIC HC62	IAIC HD30	IAIC HD98	IAIC HE66	IAIC HF34	IAIC HG02
IAIC GZ91	IAIC HA59	IAIC HB27	IAIC HB95	IAIC HC63	IAIC HD31	IAIC HD99	IAIC HE67	IAIC HF35	IAIC HG03
IAIC GZ92									
IAIC GZ93									
IAIC GZ94	IAIC HA62	IAIC HB30	IAIC HB98	IAIC HC66	IAIC HD34	IAIC HE02	IAIC HE70	IAIC HF38	IAIC HG06

**Memoranda**

- 2. Total financial liabilities by position type excluding derivatives, and debt securities (sum of Liabilities items 15 through 18) ..... M. 2.
- a. Cross-border positions in FX<sup>2</sup> ..... M. 2.a.
- (1) Of which in USD ..... M. 2.a.(1)
- (2) Of which in EUR ..... M. 2.a.(2)
- b. Cross-border positions in local currency ..... M. 2.b.
- c. Local positions in FX<sup>2</sup> ..... M. 2.c.
- (1) Of which in USD ..... M. 2.c.(1)
- (2) Of which in EUR ..... M. 2.c.(2)
- d. Local positions in local currency ..... M. 2.d.

1. Excluding positions with central banks.  
2. Under consideration: split into USD - EUR - other currencies.

# Institution-to-Aggregate data: Financial Derivatives Schedule

Firm: \_\_\_\_\_ as of \_\_\_\_\_  
MM / DD / YYYY

Instrument	Dollar Amounts in Millions						
	Gross Positive Fair Value		Gross Negative Fair Value		Notional Amounts		
	IAIC	Amount	IAIC	Amount	IAIC	Amount	
<b>1. Exchange-Traded Derivatives</b>	HG13		HG34		HG55		1.
a. Equity derivatives	HG14		HG35		HG56		1.a.
b. Interest rate derivatives	HG15		HG36		HG57		1.b.
c. Foreign exchange derivatives	HG16		HG37		HG58		1.c.
d. Credit derivatives	HG17		HG38		HG59		1.d.
e. Commodity derivatives	HG18		HG39		HG60		1.e.
f. Other derivatives	HG19		HG40		HG61		1. f.
<b>2. Centrally-Cleared OTC Derivatives</b>	HG20		HG41		KX35		2.
a. Equity derivatives	HG21		HG42		HG62		2.a.
b. Interest rate derivatives	HG22		HG43		HG63		2.b.
c. Foreign exchange derivatives	HG23		HG44		HG64		2.c.
d. Credit derivatives	HG24		HG45		HG65		2.d.
e. Commodity derivatives	HG25		HG46		HG66		2.e.
f. Other derivatives	HG26		HG47		HG67		2. f.
<b>3. Bilateral/Uncleared OTC Derivatives</b>	HG27		HG48		KX36		3.
a. Equity derivatives	HG28		HG49		HG68		3.a.
b. Interest rate derivatives	HG29		HG50		HG69		3.b.
c. Foreign exchange derivatives	HG30		HG51		HG70		3.c.
d. Credit derivatives	HG31		HG52		HG71		3.d.
e. Commodity derivatives	HG32		HG53		HG72		3.e.
f. Other derivatives	HG33		HG54		HG73		3. f.

# Institution-to-Aggregate data: Foreign Exchange Derivatives Schedule

Firm: \_\_\_\_\_ as of \_\_\_\_\_

MM / DD / YYYY

Remaining Maturity Bucket: \_\_\_\_\_  
(IAIC HK20)

(1) Non-maturity instruments (including on demand and open positions), (2) overnight and less than 3 months, (3) 3 months and less than 1 year, (4) 1 year and over.

Dollar Amounts in Millions	USD	EUR	JPY	GBP	CHF	CNY	OTH	Total	
	Notional Amount	Notional Amount	Notional Amount	Notional Amount	Notional Amount	Notional Amount	Notional Amount	Notional Amount	
<b>1. Long currency forwards<sup>1</sup> (currency bought at maturity)</b> .....	IAIC HG74	IAIC HG99	IAIC HH24	IAIC HH49	IAIC HH74	IAIC HH99	IAIC HJ24	IAIC HJ49	1.
a. USD .....		IAIC HH00	IAIC HH25	IAIC HH50	IAIC HH75	IAIC HJ00	IAIC HJ25	IAIC HJ50	1.a.
b. EUR .....	IAIC HG76		IAIC HH26	IAIC HH51	IAIC HH76	IAIC HJ01	IAIC HJ26	IAIC HJ51	1.b.
c. JPY .....	IAIC HG77	IAIC HH02		IAIC HH52	IAIC HH77	IAIC HJ02	IAIC HJ27	IAIC HJ52	1.c.
d. GBP .....	IAIC HG78	IAIC HH03	IAIC HH28		IAIC HH78	IAIC HJ03	IAIC HJ28	IAIC HJ53	1.d.
e. CHF .....	IAIC HG79	IAIC HH04	IAIC HH29	IAIC HH54		IAIC HJ04	IAIC HJ29	IAIC HJ54	1.e.
f. CNY .....	IAIC HG80	IAIC HH05	IAIC HH30	IAIC HH55	IAIC HH80		IAIC HJ30	IAIC HJ55	1.f.
g. OTH .....	IAIC HG81	IAIC HH06	IAIC HH31	IAIC HH56	IAIC HH81	IAIC HJ06	IAIC HJ31	IAIC HJ56	1.g.
<b>2. Long currency swaps<sup>2</sup> (currency received at maturity) (sum of 2.a and 2.b)</b> .....	IAIC HG82	IAIC HH07	IAIC HH32	IAIC HH57	IAIC HH82	IAIC HJ07	IAIC HJ32	IAIC HJ57	2.
a. Exchange of Notional .....	IAIC HG83	IAIC HH08	IAIC HH33	IAIC HH58	IAIC HH83	IAIC HJ08	IAIC HJ33	IAIC HJ58	2.a.
(1) USD .....		IAIC HH09	IAIC HH34	IAIC HH59	IAIC HH84	IAIC HJ09	IAIC HJ34	IAIC HJ59	2.a.(1)
(2) EUR .....	IAIC HG85		IAIC HH35	IAIC HH60	IAIC HH85	IAIC HJ10	IAIC HJ35	IAIC HJ60	2.a.(2)
(3) JPY .....	IAIC HG86	IAIC HH11		IAIC HH61	IAIC HH86	IAIC HJ11	IAIC HJ36	IAIC HJ61	2.a.(3)
(4) GBP .....	IAIC HG87	IAIC HH12	IAIC HH37		IAIC HH87	IAIC HJ12	IAIC HJ37	IAIC HJ62	2.a.(4)
(5) CHF .....	IAIC HG88	IAIC HH13	IAIC HH38	IAIC HH63		IAIC HJ13	IAIC HJ38	IAIC HJ63	2.a.(5)
(6) CNY .....	IAIC HG89	IAIC HH14	IAIC HH39	IAIC HH64	IAIC HH89		IAIC HJ39	IAIC HJ64	2.a.(6)
(7) OTH .....	IAIC HG90	IAIC HH15	IAIC HH40	IAIC HH65	IAIC HH90	IAIC HJ15	IAIC HJ40	IAIC HJ65	2.a.(7)

1. Includes foreign exchange swaps.

2. Includes cross currency interest rate swaps.

**Institution-to-Aggregate data: Foreign Exchange Derivatives Schedule**

Firm: \_\_\_\_\_ as of \_\_\_\_\_

MM / DD / YYYY

—Continued

Dollar Amounts in Millions	USD	EUR	JPY	GBP	CHF	CNY	OTH	Total	
	Notional Amount	Notional Amount	Notional Amount	Notional Amount	Notional Amount	Notional Amount	Notional Amount	Notional Amount	
<b>2. Long currency swaps<sup>1</sup> (currency received at maturity)—Continued</b>	IAIC HG91	IAIC HH16	IAIC HH41	IAIC HH66	IAIC HH91	IAIC HJ16	IAIC HJ41	IAIC HJ66	
b. Only Exchange of Interests .....									2.b.
(1) USD .....		IAIC HH17	IAIC HH42	IAIC HH67	IAIC HH92	IAIC HJ17	IAIC HJ42	IAIC HJ67	2.b.(1)
(2) EUR .....	IAIC HG93		IAIC HH43	IAIC HH68	IAIC HH93	IAIC HJ18	IAIC HJ43	IAIC HJ68	2.b.(2)
(3) JPY .....	IAIC HG94	IAIC HH19		IAIC HH69	IAIC HH94	IAIC HJ19	IAIC HJ44	IAIC HJ69	2.b.(3)
(4) GBP .....	IAIC HG95	IAIC HH20	IAIC HH45		IAIC HH95	IAIC HJ20	IAIC HJ45	IAIC HJ70	2.b.(4)
(5) CHF .....	IAIC HG96	IAIC HH21	IAIC HH46	IAIC HH71		IAIC HJ21	IAIC HJ46	IAIC HJ71	2.b.(5)
(6) CNY .....	IAIC HG97	IAIC HH22	IAIC HH47	IAIC HH72	IAIC HH97		IAIC HJ47	IAIC HJ72	2.b.(6)
(7) OTH .....	IAIC HG98	IAIC HH23	IAIC HH48	IAIC HH73	IAIC HH98	IAIC HJ23	IAIC HJ48	IAIC HJ73	2.b.(7)

1. Includes cross currency interest rate swaps.