



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.

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.

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

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)

Dollar Amounts in Millions		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
Instrument	Carrying Amount	Carrying Amount	Carrying Amount	Carrying Amount	Carrying Amount	Carrying Amount
Assets						
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)						
b. Net of allowances for credit losses (sum of items 1 through 4, less 4.d, plus 5, plus 7).....	IAIC GW85					

1.
2.
3.
4.
4.a.
4.b.
4.c.
4.d.
5.
5.a.
5.b.
5.c.
6.
7.
8.
9.a.
9.b.

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)

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

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)

*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.
IAIC GX05							
21. Other financial payables							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.
IAIC GX08							
24. Tax liabilities							24.
	IAIC GX09						
25. Other liabilities							
	IAIC GX10						
26. Total liabilities (sum of items 19 through 25)							26.
	IAIC G105						
27. Total equity.....							
	IAIC GX12						
28. Total liabilities and equity (sum of items 26 and 27).....							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)		Granular Portfolio for Countries Above the Threshold (max 35 countries, \$2 billion minimum)									
Country Code: _____ (IAIC 9207)		Positions by Counterparty Sector							Positions by Remaining Maturity		
Dollar Amounts in Millions		Sector Total (= CBS total claims)	Banks	NBFIs	NFCs	Households	Government ¹	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
Instrument											
Assets											
1. Cash and balances due from banks											
		IAIC GZ33	IAIC HA01					IAIC HD41			
2. Resale agreements.....		IAIC GZ34	IAIC HA02	IAIC HA70	IAIC HB38		IAIC HC74	IAIC HD42			
3. Securities borrowing		IAIC GZ35	IAIC HA03	IAIC HA71	IAIC HB39		IAIC HC75	IAIC HD43			
		IAIC GZ36	IAIC HA04	IAIC HA72	IAIC HB40	IAIC HC08	IAIC HC76	IAIC HD44			
		IAIC GZ37									
		IAIC GZ38									
		IAIC GZ39									
		IAIC GZ40									
		IAIC GZ41	IAIC HA09	IAIC HA77	IAIC HB45		IAIC HC81	IAIC HD49			
5. Debt securities holdings (sum of items 5.a through 5.c)											
		IAIC GZ42									
		IAIC GZ43									
		IAIC GZ44									
6. Financial derivatives											
		IAIC GZ46	IAIC HA14	IAIC HA82	IAIC HB50			IAIC HD54			
7. Equity instruments											
8. Other financial advances and instruments											

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)

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 ¹	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)									
b. Net of allowances for credit losses (sum of items 1 through 4, less 4.d, plus 5, plus 7).....	IAIC GZ49								
10. Tangible / fixed assets									
11. Intangible assets									
12. Tax assets.....									
13. Other asset									
14. Total assets (sum of items 6 plus 8, plus 9.b, plus 10 through 13)									
Liabilities	IAIC GZ64	IAIC HA32	IAIC HB00	IAIC HB68	IAIC HC36	IAIC HD04	IAIC HD72		
15. Deposits									
16. Repurchase agreements.....	IAIC GZ65	IAIC HA33	IAIC HB01	IAIC HB69		IAIC HD05	IAIC HD73		
	IAIC GZ66	IAIC HA34	IAIC HB02	IAIC HB70		IAIC HD06	IAIC HD74		
17. Securities lending									
18. Other borrowings.....	IAIC GZ67	IAIC HA35	IAIC HB03	IAIC HB71	IAIC HC39	IAIC HD07	IAIC HD75		
19. a. Debt securities issued (sum of items 19.a.(1) through 19.a.(7))									
(1) ABS									
(2) Covered bonds.....									

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)		Granular Portfolio for Countries Above the Threshold (max 35 countries, \$2 billion minimum)									
Country Code: _____ (IAIC 9207)		Positions by Counterparty Sector							Positions by Remaining Maturity		
		Sector Total (= CBS total claims)	Banks	NBFIs	NFCs	Households	Government ¹	Unallocated by Sector	Non-maturity instruments	Less Than 1 Year	1 Year And Over
Dollar Amounts in Millions		Carrying Amount	Carrying Amount	Carrying Amount	Carrying Amount	Carrying Amount	Carrying Amount	Carrying Amount	Carrying Amount	Carrying Amount	Carrying Amount
Liabilities											
19. a. (3) Commercial papers											19.a.(3)
(4) Senior unsecured long-term debts											19.a.(4)
(5) Hybrid contracts											19.a.(5)
(6) Other debt securities issued convertible											19.a.(6)
(7) Other debt securities											19.a.(7)
b. Of which: Subordinated Debt Securities											19.b.
20. Financial derivatives											20.
21. Other financial payables											21.
22. Total financial liabilities excluding derivatives, debt securities, and other financial payables (sum of items 15 through 18)											22.
23. Allowance for credit losses on off-balance sheet exposures											23.
24. Tax liabilities											24.
25. Other liabilities											25.
26. Total liabilities (sum of items 19 through 25)											26.
27. Total equity											27.
28. Total liabilities and equity (sum of items 26 and 27)											28.

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)		Granular Portfolio for Countries Above the Threshold (max 35 countries, \$2 billion minimum)										
Country Code: _____ (IAIC 9207)		Positions by Counterparty Sector							Positions by Remaining Maturity			
Dollar Amounts in Millions		Sector Total (= CBS total claims)	Banks	NBFIs	NFCs	Households	Government ¹	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	
Contingent Liabilities Subject to Credit Risk		IAIC GZ95	IAIC HA63	IAIC HB31	IAIC HB99	IAIC HC67	IAIC HD35	IAIC HE03				
29. Financial guarantees given (sum of items 29.a and 29.b).....												29.
a. CDS and other credit derivatives (protection sold)		IAIC GZ96	IAIC HA64	IAIC HB32	IAIC HC00	IAIC HC68	IAIC HD36	IAIC HE04				29.a.
b. Guarantees extended.....												29.b.
30. Credit commitments given (sum of items 30.a and 30.b)		IAIC GZ97	IAIC HA65	IAIC HB33	IAIC HC01	IAIC HC69	IAIC HD37	IAIC HE05				30.
a. Loan commitments given												30.a.
b. Other commitments given		IAIC GZ98	IAIC HA66	IAIC HB34	IAIC HC02	IAIC HC70	IAIC HD38	IAIC HE06				30.b.
		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				
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 ²		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												M. 1.a.(1)
		IAIC GZ57										M. 1.a.(2)
(2) Of which in EUR												
		IAIC GZ58										
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 ²												M. 1.c.
(1) Of which in USD		IAIC GZ60	IAIC HA28	IAIC HA96	IAIC HB64	IAIC HC32	IAIC HD00	IAIC HD68	IAIC HE36	IAIC HF04	IAIC HF72	M. 1.c.(1)
(2) Of which in EUR												M. 1.c.(2)
		IAIC GZ61										
		IAIC GZ62										
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)		Granular Portfolio for Countries Above the Threshold (max 35 countries, \$2 billion minimum)									
Country Code: _____ (IAIC 9207)		Positions by Counterparty Sector							Positions by Remaining Maturity		
		Sector Total (= CBS total claims)	Banks	NBFIs	NFCs	Households	Government ¹	Unallocated by Sector	Non-maturity instruments	Less Than 1 Year	1 Year And Over
Dollar Amounts in Millions		Carrying Amount	Carrying Amount	Carrying Amount	Carrying Amount	Carrying Amount	Carrying Amount	Carrying Amount	Carrying Amount	Carrying Amount	Carrying Amount
Memoranda 2. Total financial liabilities by position type excluding derivatives, and debt securities (sum of Liabilities items 15 through 18) a. Cross-border positions in FX ² (1) Of which in USD (2) Of which in EUR b. Cross-border positions in local currency c. Local positions in FX ² (1) Of which in USD (2) Of which in EUR d. Local positions in local currency											
		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

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	Valuation						
		Gross Positive Fair Value		Gross Negative Fair Value		Notional Amounts		
		IAIC	Amount	IAIC	Amount	IAIC	Amount	
1. Exchange-Traded Derivatives		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.
2. Centrally-Cleared OTC Derivatives		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.
3. Bilateral/Uncleared OTC Derivatives		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	
1. Long currency forwards ¹ (currency bought at maturity) ..	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.
2. Long currency swaps ² (currency received at maturity) (sum of 2.a and 2.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	
2. Long currency swaps ¹ (currency received at maturity)—Continued		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.