

Reporting Central User Guide

I-I Credit Exposure (IICE) Weekly and Monthly

Federal Reserve System

**Statistics Function
September 2026**

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General Information

The Federal Reserve System's Reporting Central Application provides the ability for a reporting entity to submit their reports electronically using an XML file. This document describes the required format for creating the XML file for the I-I Credit Exposure report.

How the XML File Is Structured

Each XML file contains financial data for one reporting entity and as of date. The data in the file is organized into the following sections.

- Reporting File
 - Create date
 - Create time
- Report
 - Respondent RSSD_ID number
 - As Of Date
 - Series Id
- Item Data
 - Value

XML structure or schema:

```
<?xml version="1.0" encoding="UTF-8"?>
<reportingFile xmlns:xsi="http://www.w3.org/2001/XMLSchema-instance" createDate="1957-08-13"
createTime="09:30:47+05:00" xsi:noNamespaceSchemaLocation="RCInputXML-1.0-20160520.xsd">
  <report series="IICW" asOfDate="2021-03-31" reporterId="9999999999">

    <!-- Cover Page items -->
    <itemData confidential="N" estimated="N" mdrm="MDRM1111">
      <value>value for "MDRM1111"</value>
    </itemData>

    <!-- Schedule items -->
    <itemData confidential="N" estimated="N" mdrm="MDRM1112">
      <value>value for "MDRM1116"</value>
    </itemData>

  </report>
</reportingFile>
```

XML Tags and Their Meanings

XML Tag/Attribute	Meaning/How Used
<reportingFile>	A tag used to encapsulate all the data in the file
xsi:noNamespaceSchemaLocation="RCInputXML-1.0-20160520.xsd"	Attribute of the reportingFile tag which specifies the location of the Schema
createTime="09:30:45"	Attribute of the reportingFile tag which specifies the time the file was created
createDate="2016-08-13"	Attribute of the reportingFile tag which specifies the date the file was created
xmlns:xsi="http://www.w3.org/2001/XMLSchema-instance"	Optional attribute of the reportingFile tag which tells the schema-validator that all elements used in the XML file are declared in the "http://www.w3.org/2001/XMLSchema-instance" namespace
<report>	A tag used to identify the series name, the reporting entity and the as of data of the data.
reporterId="9999999999"	Attribute of the report tag which specifies the respondent ID
asOfDate="2021-03-31"	Attribute of the report tag which specifies the as of date of the report
series="SERIESID"	Attribute of the report tag which specifies the series name
<itemData>	A tag used to encapsulate the item and its value from the report
mdrm="MDRM9999"	Attribute of the itemData tag which identifies a specific item in the report
<value>	A tag encapsulated within itemData tag and contains the value of the item
<context>	An optional tag encapsulated within itemData tag used to identify the order of a variable list of items
mdrm="MDRM8888"	Attribute of the context tag which identifies a group of items in the report
value="1"	Attribute of the context tag which identifies the order of in the item group

I-I Credit Exposure (Weekly) Item Data MDRMs

Schedule A: Largest Counterparty Credit Exposures (weekly)				
Data Items	MDRM	Data Type	Field Length	Notes
Legal Name	IICW9017	Text	72	
As of date	IICW9999	Numeric	14	
Version number	IICWR656	Numeric	2	
Legal Entity Identifier	IICW9224	Text	72	
Currency	IICWS371	Text	3	
Exchange Rate	IICWS395	Numeric	5	2 digits before and 3 digits after decimal.
Counterparty Information				
Rank	IICWM899	Numeric	3	
Counterparty Name	IICWM900	Text	72	
Unique Identifier	IICWM901	Text	72	
Derivatives Receivables				
Gross Current Exposure	IICWML43	Numeric	34	24 digits before and 10 digits after decimal.
Collateral Received	IICWML44	Numeric	34	24 digits before and 10 digits after decimal.
Initial Margin Received	IICWML45	Numeric	34	24 digits before and 10 digits after decimal.
Variation Margin Received	IICWML46	Numeric	34	24 digits before and 10 digits after decimal.
Net Current Exposure	IICWML47	Numeric	34	24 digits before and 10 digits after decimal.
Credit Valuation Adjustments Balance	IICWML48	Numeric	34	24 digits before and 10 digits after decimal.
Derivatives Potential Exposure	IICWML49	Numeric	34	24 digits before and 10 digits after decimal.
Derivatives SA-Counterparty Credit Risk Exposure at Default	IICWML50	Numeric	34	24 digits before and 10 digits after decimal.
Collateral Received as a Third-Party	IICWML51	Numeric	34	24 digits before and 10 digits after decimal.
Securities Financing Transactions Potential Exposure				
Securities Lending/Borrowing Potential Exposure	IICWML52	Numeric	34	24 digits before and 10 digits after decimal.
Repo/Reverse Repo Potential Exposure	IICWML53	Numeric	34	24 digits before and 10 digits after decimal.
Lending Credit Hedges				
Credit Hedges Notional	IICWML54	Numeric	34	24 digits before and 10 digits after decimal.
Credit Hedges Market Value	IICWML55	Numeric	34	24 digits before and 10 digits after decimal.
Short Term Money Placements				
Total Short Term Money Placements	IICWML56	Numeric	34	24 digits before and 10 digits after decimal.
Short Term Money Placements: Open or Overnight	IICWML57	Numeric	34	24 digits before and 10 digits after decimal.
Issuer Risk				
Equity Mark to Market (MTM) value	IICWML58	Numeric	34	24 digits before and 10 digits after decimal.
Equity Derivatives	IICWML59	Numeric	34	24 digits before and 10 digits after decimal.
Fixed Income Mark to Market (MTM) value	IICWML60	Numeric	34	24 digits before and 10 digits after decimal.
Fixed Income Derivatives	IICWML61	Numeric	34	24 digits before and 10 digits after decimal.
Notional of Credit Default Swap (CDS) Bought	IICWML62	Numeric	34	24 digits before and 10 digits after decimal.
Notional of Credit Default Swap (CDS) Sold	IICWML63	Numeric	34	24 digits before and 10 digits after decimal.
Net Notional Credit Default Swap	IICWML64	Numeric	34	24 digits before and 10 digits after decimal.
Net Mark to Market (MTM) Credit Default Swap	IICWML65	Numeric	34	24 digits before and 10 digits after decimal.
Net JTD Credit Default Swap (structured products)	IICWML66	Numeric	34	24 digits before and 10 digits after decimal.
Total Exposures: All Counterparties				
Derivatives Receivables				
Gross Current Exposure	IICWML67	Numeric	34	24 digits before and 10 digits after decimal.
Net Current Exposure	IICWML68	Numeric	34	24 digits before and 10 digits after decimal.
Credit Valuation Adjustments Balance	IICWML69	Numeric	34	24 digits before and 10 digits after decimal.

Schedule A: Largest Counterparty Credit Exposures (weekly)				
Data Items	MDRM	Data Type	Field Length	Notes
Short Term Money Placements				
Total Short Term Money Placements	IICWML70	Numeric	34	24 digits before and 10 digits after decimal.
Issuer Risk				
Equity Mark to Market (MTM) Value	IICWML71	Numeric	34	24 digits before and 10 digits after decimal.
Equity Derivatives	IICWML72	Numeric	34	24 digits before and 10 digits after decimal.
Fixed Income Mark to Market (MTM) Value	IICWML73	Numeric	34	24 digits before and 10 digits after decimal.
Fixed Income Derivatives	IICWML74	Numeric	34	24 digits before and 10 digits after decimal.
Notional of Credit Default Swap (CDS) Bought	IICWML75	Numeric	34	24 digits before and 10 digits after decimal.
Notional of Credit Default Swap (CDS) Sold	IICWML76	Numeric	34	24 digits before and 10 digits after decimal.
Net Notional Credit Default Swap	IICWML77	Numeric	34	24 digits before and 10 digits after decimal.
Net Mark to Market (MTM) Value Credit Default Swap	IICWML78	Numeric	34	24 digits before and 10 digits after decimal.
Description of Derivatives Potential Exposure Methodology				
Confidence Level	IICWML79	Numeric	2	
Margin Period of Risk	IICWML80	Text	219	
Calibration Period	IICWML81	Text	219	
Time Grid	IICWML82	Text	219	
Collateral	IICWML83	Text	219	
Over-Collateralization	IICWML84	Text	219	
Model	IICWML85	Text	219	
Number of Monte Carlo Scenarios	IICWML86	Numeric	14	
Other Assumptions and Materiality Thresholds	IICWML87	Text	219	
Description of Securities Lending/Borrowing Potential Exposure Methodology				
Confidence Level	IICWML88	Numeric	2	
Margin Period of Risk	IICWML89	Text	219	
Calibration Period	IICWML90	Text	219	
Time Grid	IICWML91	Text	219	
Collateral	IICWML92	Text	219	
Over-Collateralization	IICWML93	Text	219	
Model	IICWML94	Text	219	
Number of Monte Carlo Scenarios	IICWML95	Numeric	14	
Other Assumptions and Materiality Thresholds	IICWML96	Text	219	
Description of Repo/Reverse Repo Potential Exposure Methodology				
Confidence Level	IICWML97	Numeric	2	
Margin Period of Risk	IICWML98	Text	219	
Calibration Period	IICWML99	Text	219	
Time Grid	IICWMM00	Text	219	
Collateral	IICWMM01	Text	219	
Over-Collateralization	IICWMM02	Text	219	
Model	IICWMM03	Text	219	
Number of Monte Carlo Scenarios	IICWMM04	Numeric	14	
Other Assumptions and Materiality Thresholds	IICWMM05	Text	219	
Largest Counterparty Credit Exposures				
Other Firm Notes	IICWMM06	Text	864	

Schedule C: Top 10 exposures to Central Counterparties (CCP)(weekly)

Data Items	MDRM	Data Type	Field Length	Notes
Legal Name	IICW9017	Text	72	
As of date	IICW9999	Numeric	14	
Version number	IICWR656	Numeric	2	
Legal Entity Identifier	IICW9224	Text	72	
Currency	IICWS371	Text	3	
Exchange Rate	IICWS395	Numeric	5	2 digits before decimal, 3 digits after
Counterparty Information				
Row Sequential Number	IICWN186	Numeric	2	
Rank	IICWMT83	Numeric	3	
Central Counterparty (CCP) Group Name	IICWMM08	Text	72	
Central Counterparty (CCP) Entity Name	IICWMM09	Text	72	
House or Client Account	IICWMM10	Text	72	
Unique Identifier	IIC1M901	Text	72	
Clearing Account				
Default Fund Contributions	IICWMM11	Numeric	34	24 digits before and 10 digits after decimal.
Contingent Default Fund Contributions	IICWMM12	Numeric	34	24 digits before and 10 digits after decimal.
Capital Requirement (KCM_i)	IICWMM13	Numeric	34	24 digits before and 10 digits after decimal.
Initial Margin Required	IICWMM14	Numeric	34	24 digits before and 10 digits after decimal.
Excess Initial Margin	IICWMM15	Numeric	34	24 digits before and 10 digits after decimal.
Variation Margin Received	IICWMM16	Numeric	34	24 digits before and 10 digits after decimal.
Max ΔVariation Margin	IICWMM17	Numeric	34	24 digits before and 10 digits after decimal.
Portfolio Net Mark to Market (MTM)	IICWMM18	Numeric	34	24 digits before and 10 digits after decimal.
Other Clearing Account Exposures	IICWMM19	Numeric	34	24 digits before and 10 digits after decimal.
Clearing Account Exposures				
Derivatives Exposures on Clearing Account				
Derivatives Gross Current Exposures	IICWMM20	Numeric	34	24 digits before and 10 digits after decimal.
Derivatives SA-Counterparty Credit Risk Exposure at Default (SA-CCR EAD)	IICWMM21	Numeric	34	24 digits before and 10 digits after decimal.
Potential Exposure (internal measure)	IICWMM22	Numeric	34	24 digits before and 10 digits after decimal.
Derivatives Gross Payables	IICWMM23	Numeric	34	24 digits before and 10 digits after decimal.
Other Product Exposures on Clearing Account				
Securities Lending/Borrowing Potential Exposure	IICWMM24	Numeric	34	24 digits before and 10 digits after decimal.
Repo/Reverse Repo Potential Exposure	IICWMM25	Numeric	34	24 digits before and 10 digits after decimal.
Other Exposures on Clearing Account	IICWMM26	Numeric	34	24 digits before and 10 digits after decimal.
Derivatives Products Breakdown				
Contracts with Positive Mark to Market (MTM)				
Credit	IICWMM27	Numeric	34	24 digits before and 10 digits after decimal.
Commodities	IICWMM28	Numeric	34	24 digits before and 10 digits after decimal.
Equity	IICWMM29	Numeric	34	24 digits before and 10 digits after decimal.
FX	IICWMM30	Numeric	34	24 digits before and 10 digits after decimal.
Interest Rate	IICWMM31	Numeric	34	24 digits before and 10 digits after decimal.
Other	IICWMM32	Numeric	34	24 digits before and 10 digits after decimal.
Contracts with Negative Mark to Market (MTM)				
Credit	IICWMM33	Numeric	34	24 digits before and 10 digits after decimal.
Commodities	IICWMM34	Numeric	34	24 digits before and 10 digits after decimal.
Equity	IICWMM35	Numeric	34	24 digits before and 10 digits after decimal.

Schedule C: Top 10 exposures to Central Counterparties (CCP)(weekly)

Data Items	MDRM	Data Type	Field Length	Notes
FX	IICWMM36	Numeric	34	24 digits before and 10 digits after decimal.
Interest Rate	IICWMM37	Numeric	34	24 digits before and 10 digits after decimal.
Other	IICWMM38	Numeric	34	24 digits before and 10 digits after decimal.
Total Gross Notional				
Credit	IICWMM39	Numeric	34	24 digits before and 10 digits after decimal.
Commodities	IICWMM40	Numeric	34	24 digits before and 10 digits after decimal.
Equity	IICWMM41	Numeric	34	24 digits before and 10 digits after decimal.
FX	IICWMM42	Numeric	34	24 digits before and 10 digits after decimal.
Interest Rate	IICWMM43	Numeric	34	24 digits before and 10 digits after decimal.
Other	IICWMM44	Numeric	34	24 digits before and 10 digits after decimal.
Derivatives Notional OTC	IICWMM45	Numeric	34	24 digits before and 10 digits after decimal.
Non-Clearing Account Exposures				
Derivatives				
Derivatives Gross Current Exposure	IICWMM46	Numeric	34	24 digits before and 10 digits after decimal.
Derivatives Net Current Exposure	IICWMM47	Numeric	34	24 digits before and 10 digits after decimal.
Derivatives Gross Payables	IICWMM48	Numeric	34	24 digits before and 10 digits after decimal.
Derivatives Net Payables	IICWMM49	Numeric	34	24 digits before and 10 digits after decimal.
Securities Financing Transaction Potential Exposure (SFT PE)				
Securities Lending/Borrowing Potential Exposure	IICWMM50	Numeric	34	24 digits before and 10 digits after decimal.
Repo/Reverse Repo Potential Exposure	IICWMM51	Numeric	34	24 digits before and 10 digits after decimal.
Short Term Money Placements				
Total Short Term Money Placements	IICWMM52	Numeric	34	24 digits before and 10 digits after decimal.
Short Term Money Placements: Open or Overnight	IICWMM53	Numeric	34	24 digits before and 10 digits after decimal.
Lending				
Lending	IICWMM54	Numeric	34	24 digits before and 10 digits after decimal.
Lending Credit Hedges	IICWMM55	Numeric	34	24 digits before and 10 digits after decimal.
Issuer Risk				
Equity Mark to Market (MTM)	IICWMM56	Numeric	34	24 digits before and 10 digits after decimal.
Fixed Income Mark to Market (MTM)	IICWMM57	Numeric	34	24 digits before and 10 digits after decimal.
Notional of Credit Default Swap (CDS) Bought	IICWMM58	Numeric	34	24 digits before and 10 digits after decimal.
Notional of Credit Default Swap (CDS) Sold	IICWMM59	Numeric	34	24 digits before and 10 digits after decimal.
Net Mark to Market (MTM) Credit Default Swap	IICWMM60	Numeric	34	24 digits before and 10 digits after decimal.
Other				
Other Non-Clearing Account Exposures	IICWMM61	Numeric	34	24 digits before and 10 digits after decimal.
Securities Financing Transactions Mark to Market (MTM)				
Securities Lending/Borrowing MTM: Cash and Securities Received				
Total Cash and Securities Received	IICWMM62	Numeric	34	24 digits before and 10 digits after decimal.
Of which: G7 Sovereign and Agency MBS and Debt	IICWMM63	Numeric	34	24 digits before and 10 digits after decimal.
Of which: Highly Rated Corp & Non-G7 Sov Debt	IICWMM64	Numeric	34	24 digits before and 10 digits after decimal.
Of which: Cash	IICWMM65	Numeric	34	24 digits before and 10 digits after decimal.
Securities Lending/Borrowing MTM: Cash and Securities Provided				
Total Cash and Securities Provided	IICWMM66	Numeric	34	24 digits before and 10 digits after decimal.
Of which: G7 Sovereign and Agency MBS and Debt	IICWMM67	Numeric	34	24 digits before and 10 digits after decimal.
Of which: Highly Rated Corporate and Non-G7 Sovereign Debt	IICWMM68	Numeric	34	24 digits before and 10 digits after decimal.
Of which: Cash	IICWMM69	Numeric	34	24 digits before and 10 digits after decimal.

Schedule C: Top 10 exposures to Central Counterparties (CCP)(weekly)

Data Items	MDRM	Data Type	Field Length	Notes
Repo MTM				
Total Repo	IICWMM70	Numeric	34	24 digits before and 10 digits after decimal.
Of which: G7 Sovereign and Agency Mortgage Backed Securities (MBS) and Debt	IICWMM71	Numeric	34	24 digits before and 10 digits after decimal.
Of which: Highly Rated Corporate and Non-G7 Sovereign Debt	IICWMM72	Numeric	34	24 digits before and 10 digits after decimal.
Reverse Repo MTM				
Total Reverse Repo	IICWMM73	Numeric	34	24 digits before and 10 digits after decimal.
Of which: G7 Sovereign and Agency Mortgage Backed Securities (MBS) and Debt	IICWMM74	Numeric	34	24 digits before and 10 digits after decimal.
Of which: Highly Rated Corporate and Non-G7 Sovereign Debt	IICWMM75	Numeric	34	24 digits before and 10 digits after decimal.
Securing Financing Transactions (SFT) Mark to Market (MTM) on Clearing Account				
Cash Provided on Clearing Account	IICWMM76	Numeric	34	24 digits before and 10 digits after decimal.
Cash Received on Clearing Account	IICWMM77	Numeric	34	24 digits before and 10 digits after decimal.
All Central Counterparties				
House				
Clearing Account				
Default Fund Contributions	IICWMM78	Numeric	34	24 digits before and 10 digits after decimal.
Contingent Default Fund Contributions (DFC)	IICWMM79	Numeric	34	24 digits before and 10 digits after decimal.
Capital Requirement (KCM_i)	IICWMM80	Numeric	34	24 digits before and 10 digits after decimal.
Initial Margin Required	IICWMM81	Numeric	34	24 digits before and 10 digits after decimal.
Excess Initial Margin	IICWMM82	Numeric	34	24 digits before and 10 digits after decimal.
Variation Margin Received	IICWMM83	Numeric	34	24 digits before and 10 digits after decimal.
Max Variation Margin ($\Delta V M$)	IICWMM84	Numeric	34	24 digits before and 10 digits after decimal.
Portfolio Net MTM	IICWMM85	Numeric	34	24 digits before and 10 digits after decimal.
Other Clearing Account Exposures	IICWMM86	Numeric	34	24 digits before and 10 digits after decimal.
Clearing Account Exposures				
Derivatives Exposures on Clearing Account				
Derivatives Gross CE	IICWMM87	Numeric	34	24 digits before and 10 digits after decimal.
Derivatives Gross Payables	IICWMM88	Numeric	34	24 digits before and 10 digits after decimal.
Other Product Exposures on Clearing Account				
Other Exposures on Clearing Account	IICWMM89	Numeric	34	24 digits before and 10 digits after decimal.
Derivatives Products Breakdown				
Contracts with Positive MTM				
Credit	IICWMM90	Numeric	34	24 digits before and 10 digits after decimal.
Commodities	IICWMM91	Numeric	34	24 digits before and 10 digits after decimal.
Equity	IICWMM92	Numeric	34	24 digits before and 10 digits after decimal.
FX	IICWMM93	Numeric	34	24 digits before and 10 digits after decimal.
Interest Rate	IICWMM94	Numeric	34	24 digits before and 10 digits after decimal.
Other	IICWMM95	Numeric	34	24 digits before and 10 digits after decimal.
Contracts with Negative MTM				
Credit	IICWMM96	Numeric	34	24 digits before and 10 digits after decimal.
Commodities	IICWMM97	Numeric	34	24 digits before and 10 digits after decimal.
Equity	IICWMM98	Numeric	34	24 digits before and 10 digits after decimal.
FX	IICWMM99	Numeric	34	24 digits before and 10 digits after decimal.
Interest Rate	IICWMN00	Numeric	34	24 digits before and 10 digits after decimal.

Schedule C: Top 10 exposures to Central Counterparties (CCP)(weekly)

Data Items	MDRM	Data Type	Field Length	Notes
Other	IICWMN01	Numeric	34	24 digits before and 10 digits after decimal.
Total Gross Notional				
Credit	IICWMN02	Numeric	34	24 digits before and 10 digits after decimal.
Commodities	IICWMN03	Numeric	34	24 digits before and 10 digits after decimal.
Equity	IICWMN04	Numeric	34	24 digits before and 10 digits after decimal.
FX	IICWMN05	Numeric	34	24 digits before and 10 digits after decimal.
Interest Rate	IICWMN06	Numeric	34	24 digits before and 10 digits after decimal.
Other	IICWMN07	Numeric	34	24 digits before and 10 digits after decimal.
Derivatives Notional OTC	IICWMN08	Numeric	34	24 digits before and 10 digits after decimal.
Non-Clearing Account Exposures				
Derivatives				
Derivatives Gross CE	IICWMN09	Numeric	34	24 digits before and 10 digits after decimal.
Derivatives Net CE	IICWMN10	Numeric	34	24 digits before and 10 digits after decimal.
Derivatives Gross Payables	IICWMN11	Numeric	34	24 digits before and 10 digits after decimal.
Derivatives Net Payables	IICWMN12	Numeric	34	24 digits before and 10 digits after decimal.
STMP				
Total STMP	IICWMN13	Numeric	34	24 digits before and 10 digits after decimal.
Lending				
Lending	IICWMN14	Numeric	34	24 digits before and 10 digits after decimal.
Issuer Risk				
Equity MTM	IICWMN15	Numeric	34	24 digits before and 10 digits after decimal.
Fixed Income MTM	IICWMN16	Numeric	34	24 digits before and 10 digits after decimal.
Notional of Credit Default Swap (CDS) Bought	IICWMN17	Numeric	34	24 digits before and 10 digits after decimal.
Notional of Credit Default Swap (CDS) Sold	IICWMN18	Numeric	34	24 digits before and 10 digits after decimal.
Net MTM Credit Default Swap (CDS)	IICWMN19	Numeric	34	24 digits before and 10 digits after decimal.
Other				
Other Non-Clearing Account Exposures	IICWMN20	Numeric	34	24 digits before and 10 digits after decimal.
Securities Financing Transactions Mark to Market (MTM)				
Securities Lending/Borrowing MTM				
Cash and Securities Received				
Total Cash and Securities Received	IICWMN21	Numeric	34	24 digits before and 10 digits after decimal.
Cash and Securities Provided				
Total Cash and Securities Provided	IICWMN22	Numeric	34	24 digits before and 10 digits after decimal.
Securities Financing Transactions Mark to Market (MTM)				
Repo MTM				
Total Repo	IICWMN23	Numeric	34	24 digits before and 10 digits after decimal.
Reverse Repo MTM				
Total Reverse Repo	IICWMN24	Numeric	34	24 digits before and 10 digits after decimal.
Client				
Clearing Account				
Default Fund Contributions	IICWMN25	Numeric	34	24 digits before and 10 digits after decimal.
Contingent Default Fund Contributions (DFC)	IICWMN26	Numeric	34	24 digits before and 10 digits after decimal.
Capital Requirement (KCM_i)	IICWMN27	Numeric	34	24 digits before and 10 digits after decimal.
Initial Margin Required	IICWMN28	Numeric	34	24 digits before and 10 digits after decimal.
Excess Initial Margin	IICWMN29	Numeric	34	24 digits before and 10 digits after decimal.
Variation Margin Received	IICWMN30	Numeric	34	24 digits before and 10 digits after decimal.

Schedule C: Top 10 exposures to Central Counterparties (CCP)(weekly)

Data Items	MDRM	Data Type	Field Length	Notes
Max Variation Margin (Δ VM)	IICWMN31	Numeric	34	24 digits before and 10 digits after decimal.
Portfolio Net MTM	IICWMN32	Numeric	34	24 digits before and 10 digits after decimal.
Other Clearing Account Exposures	IICWMN33	Numeric	34	24 digits before and 10 digits after decimal.
Clearing Account Exposures				
Derivatives Exposures on Clearing Account				
Derivatives Gross CE	IICWMN34	Numeric	34	24 digits before and 10 digits after decimal.
Derivatives Gross Payables	IICWMN35	Numeric	34	24 digits before and 10 digits after decimal.
Other Product Exposures on Clearing Account				
Other Exposures on Clearing Account	IICWMN36	Numeric	34	24 digits before and 10 digits after decimal.
Derivatives Products Breakdown				
Contracts with Positive MTM				
Credit	IICWMN37	Numeric	34	24 digits before and 10 digits after decimal.
Commodities	IICWMN38	Numeric	34	24 digits before and 10 digits after decimal.
Equity	IICWMN39	Numeric	34	24 digits before and 10 digits after decimal.
FX	IICWMN40	Numeric	34	24 digits before and 10 digits after decimal.
Interest Rate	IICWMN41	Numeric	34	24 digits before and 10 digits after decimal.
Other	IICWMN42	Numeric	34	24 digits before and 10 digits after decimal.
Contracts with Negative MTM				
Credit	IICWMN43	Numeric	34	24 digits before and 10 digits after decimal.
Commodities	IICWMN44	Numeric	34	24 digits before and 10 digits after decimal.
Equity	IICWMN45	Numeric	34	24 digits before and 10 digits after decimal.
FX	IICWMN46	Numeric	34	24 digits before and 10 digits after decimal.
Interest Rate	IICWMN47	Numeric	34	24 digits before and 10 digits after decimal.
Other	IICWMN48	Numeric	34	24 digits before and 10 digits after decimal.
Total Gross Notional				
Credit	IICWMN49	Numeric	34	24 digits before and 10 digits after decimal.
Commodities	IICWMN50	Numeric	34	24 digits before and 10 digits after decimal.
Equity	IICWMN51	Numeric	34	24 digits before and 10 digits after decimal.
FX	IICWMN52	Numeric	34	24 digits before and 10 digits after decimal.
Interest Rate	IICWMN53	Numeric	34	24 digits before and 10 digits after decimal.
Other	IICWMN54	Numeric	34	24 digits before and 10 digits after decimal.
Derivatives Notional OTC	IICWMN55	Numeric	34	24 digits before and 10 digits after decimal.
Non-Clearing Account Exposures				
Derivatives				
Derivatives Gross CE	IICWMN56	Numeric	34	24 digits before and 10 digits after decimal.
Derivatives Net CE	IICWMN57	Numeric	34	24 digits before and 10 digits after decimal.
Derivatives Gross Payables	IICWMN58	Numeric	34	24 digits before and 10 digits after decimal.
Derivatives Net Payables	IICWMN59	Numeric	34	24 digits before and 10 digits after decimal.
STMP				
Total STMP	IICWMN60	Numeric	34	24 digits before and 10 digits after decimal.
Lending				
Lending	IICWMN61	Numeric	34	24 digits before and 10 digits after decimal.
Issuer Risk				
Equity MTM	IICWMN62	Numeric	34	24 digits before and 10 digits after decimal.
Fixed Income MTM	IICWMN63	Numeric	34	24 digits before and 10 digits after decimal.
Notional of Credit Default Swap (CDS) Bought	IICWMN64	Numeric	34	24 digits before and 10 digits after decimal.

Schedule C: Top 10 exposures to Central Counterparties (CCP)(weekly)

Data Items	MDRM	Data Type	Field Length	Notes
Notional of Credit Default Swap (CDS) Sold	IICWMN65	Numeric	34	24 digits before and 10 digits after decimal.
Net MTM Credit Default Swap (CDS)	IICWMN66	Numeric	34	24 digits before and 10 digits after decimal.
Other				
Other Non-Clearing Account Exposures	IICWMN67	Numeric	34	24 digits before and 10 digits after decimal.
Securities Financing Transactions Mark to Market (MTM)				
Securities Lending/Borrowing MTM				
Cash and Securities Received				
Total Cash and Securities Received	IICWMN68	Numeric	34	24 digits before and 10 digits after decimal.
Cash and Securities Provided				
Total Cash and Securities Provided	IICWMN69	Numeric	34	24 digits before and 10 digits after decimal.
Securities Financing Transactions Mark to Market (MTM)				
Repo MTM				
Total Repo	IICWMN70	Numeric	34	24 digits before and 10 digits after decimal.
Reverse Repo MTM				
Total Reverse Repo	IICWMN71	Numeric	34	24 digits before and 10 digits after decimal.
Top 10 Exposures to Central Counterparties				
Description of Capital Requirements	IICWMN72	Text	219	
Description of Portfolio Net Mark to Market (MTM)	IICWMN73	Text	219	
Description of Other Clearing Account Exposures	IICWMN74	Text	219	
Description of Clearing Account Exposures PE Methodology				
Derivatives PE				
Confidence Level	IICWMN75	Numeric	2	
Margin Period of Risk (MPOR)	IICWMN76	Text	219	
Calibration Period	IICWMN77	Text	219	
Time Grid	IICWMN78	Text	219	
Collateral	IICWMN79	Text	219	
Over-Collateralization	IICWMN80	Text	219	
Model	IICWMN81	Text	219	
Number of Monte Carlo Scenarios	IICWMN82	Numeric	14	
Other Assumptions and Materiality Thresholds	IICWMN83	Text	219	
Securities Lending/Borrowing PE				
Confidence Level	IICWMN84	Numeric	2	
Margin Period of Risk (MPOR)	IICWMN85	Text	219	
Calibration Period	IICWMN86	Text	219	
Time Grid	IICWMN87	Text	219	
Collateral	IICWMN88	Text	219	
Over-Collateralization	IICWMN89	Text	219	
Model	IICWMN90	Text	219	
Number of Monte Carlo Scenarios	IICWMN91	Numeric	14	
Other Assumptions and Materiality Thresholds	IICWMN92	Text	219	
Repo/Reverse Repo PE				
Confidence Level	IICWMN93	Numeric	2	
Margin Period of Risk (MPOR)	IICWMN94	Text	219	
Calibration Period	IICWMN95	Text	219	
Time Grid	IICWMN96	Text	219	
Collateral	IICWMN97	Text	219	

Schedule C: Top 10 exposures to Central Counterparties (CCP)(weekly)

Data Items	MDRM	Data Type	Field Length	Notes
Over-Collateralization	IICWMN98	Text	219	
Model	IICWMN99	Text	219	
Number of Monte Carlo Scenarios	IICWMP00	Numeric	14	
Other Assumptions and Materiality Thresholds	IICWMP01	Text	219	
Description of Other Exposures on Clearing Account	IICWMP02	Text	219	
Description of Other Derivatives	IICWMP03	Text	219	
Description of Securities Financing Transaction Potential Exposure (SFT PE) Methodology				
Securities Lending/Borrowing Potential Exposure				
Confidence Level	IICWMP04	Numeric	2	
Margin Period of Risk (MPOR)	IICWMP05	Text	219	
Calibration Period	IICWMP06	Text	219	
Time Grid	IICWMP07	Text	219	
Collateral	IICWMP08	Text	219	
Over-Collateralization	IICWMP09	Text	219	
Model	IICWMP10	Text	219	
Number of Monte Carlo Scenarios	IICWMP11	Numeric	14	
Other Assumptions and Materiality Thresholds	IICWMP12	Text	219	
Repo/Reverse Repo Potential Exposure				
Confidence Level	IICWMP13	Numeric	2	
Margin Period of Risk (MPOR)	IICWMP14	Text	219	
Calibration Period	IICWMP15	Text	219	
Time Grid	IICWMP16	Text	219	
Collateral	IICWMP17	Text	219	
Over-Collateralization	IICWMP18	Text	219	
Model	IICWMP19	Text	219	
Number of Monte Carlo Scenarios	IICWMP20	Numeric	14	
Other Assumptions and Materiality Thresholds	IICWMP21	Text	219	
Top 10 Exposures to Central Counterparties				
Description of Other Non-Clearing Account Exposures	IICWMP22	Text	219	
Other Firm Notes	IICWMP57	Text	219	

I-I Credit Exposure (Monthly) Item Data MDRMs

Schedule B: Largest Counterparty Credit Exposures (monthly)				
Data Items	MDRM	Data Type	Field Length	Notes
Legal Name	IICM9017	Text	72	
As of date	IICM9999	Numeric	14	
Version number	IICMR656	Numeric	2	
Legal Entity Identifier	IICM9224	Text	72	
Currency	IICMS371	Text	3	
Exchange Rate	IICMS395	Numeric	5	2 digits before decimal, 3 digits after
Counterparty Information				
Rank	IICMM899	Numeric	3	
Counterparty Name	IICMM900	Text	72	

Schedule B: Largest Counterparty Credit Exposures (monthly)				
Data Items	MDRM	Data Type	Field Length	Notes
Unique Identifier	IICMM901	Text	72	
Derivatives Products MTM				
Contracts with Positive MTM				
Credit	IICMMP75	Numeric	34	24 digits before and 10 digits after decimal.
Commodities	IICMMP76	Numeric	34	24 digits before and 10 digits after decimal.
Equity	IICMMP77	Numeric	34	24 digits before and 10 digits after decimal.
FX	IICMMP78	Numeric	34	24 digits before and 10 digits after decimal.
Interest Rate	IICMMP79	Numeric	34	24 digits before and 10 digits after decimal.
Other	IICMMP80	Numeric	34	24 digits before and 10 digits after decimal.
Contracts with Negative MTM				
Credit	IICMMP81	Numeric	34	24 digits before and 10 digits after decimal.
Commodities	IICMMP82	Numeric	34	24 digits before and 10 digits after decimal.
Equity	IICMMP83	Numeric	34	24 digits before and 10 digits after decimal.
FX	IICMMP84	Numeric	34	24 digits before and 10 digits after decimal.
Interest Rate	IICMMP85	Numeric	34	24 digits before and 10 digits after decimal.
Other	IICMMP86	Numeric	34	24 digits before and 10 digits after decimal.
Derivatives Payables				
Gross Payables	IICMMP87	Numeric	34	24 digits before and 10 digits after decimal.
IM Posted	IICMMP88	Numeric	34	24 digits before and 10 digits after decimal.
VM Posted	IICMMP89	Numeric	34	24 digits before and 10 digits after decimal.
Collateral Posted	IICMMP90	Numeric	34	24 digits before and 10 digits after decimal.
Net Payables	IICMMP91	Numeric	34	24 digits before and 10 digits after decimal.
Collateral Posted in Excess	IICMMP92	Numeric	34	24 digits before and 10 digits after decimal.
Collateral in Dispute	IICMMP93	Numeric	34	24 digits before and 10 digits after decimal.
Collateral Posted to a Third-Party	IICMMP94	Numeric	34	24 digits before and 10 digits after decimal.
Securities Financing Transactions MTM				
Securities Lending/Borrowing: Cash and Securities Received				
Total Cash and Securities Received	IICMMP95	Numeric	34	24 digits before and 10 digits after decimal.
Of which: G7 Sovereign and Agency MBS and Debt	IICMMP96	Numeric	34	24 digits before and 10 digits after decimal.
Of which: Highly Rated Corporate and Non-G7 Sovereign Debt	IICMMP97	Numeric	34	24 digits before and 10 digits after decimal.
Of which: Cash	IICMMP98	Numeric	34	24 digits before and 10 digits after decimal.
Securities Lending/Borrowing: Cash and Securities Provided				
Total Cash and Securities Provided	IICMMP99	Numeric	34	24 digits before and 10 digits after decimal.
Of which: G7 Sovereign and Agency MBS and Debt	IICMMQ00	Numeric	34	24 digits before and 10 digits after decimal.
Of which: Highly Rated Corporate and Non-G7 Sovereign Debt	IICMMQ01	Numeric	34	24 digits before and 10 digits after decimal.
Of which: Cash	IICMMQ02	Numeric	34	24 digits before and 10 digits after decimal.
Repo MTM				
Total Repo	IICMMQ03	Numeric	34	24 digits before and 10 digits after decimal.
Of which: G7 Sovereign and Agency MBS and Debt	IICMMQ04	Numeric	34	24 digits before and 10 digits after decimal.
Of which: Highly Rated Corporate and Non-G7 Sovereign Debt	IICMMQ05	Numeric	34	24 digits before and 10 digits after decimal.
Reverse Repo MTM				
Total Reverse Repo	IICMMQ06	Numeric	34	24 digits before and 10 digits after decimal.

Schedule B: Largest Counterparty Credit Exposures (monthly)				
Data Items	MDRM	Data Type	Field Length	Notes
Of which: G7 Sovereign and Agency MBS and Debt	IICMMQ07	Numeric	34	24 digits before and 10 digits after decimal.
Of which: Highly Rated Corporate and Non-G7 Sovereign Debt	IICMMQ08	Numeric	34	24 digits before and 10 digits after decimal.
Lending				
Undrawn Commitments (secured)	IICMMQ09	Numeric	34	24 digits before and 10 digits after decimal.
Undrawn Commitments (unsecured)	IICMMQ10	Numeric	34	24 digits before and 10 digits after decimal.
Funded (secured)	IICMMQ11	Numeric	34	24 digits before and 10 digits after decimal.
Funded (unsecured)	IICMMQ12	Numeric	34	24 digits before and 10 digits after decimal.
Funded Participations vv Originator	IICMMQ13	Numeric	34	24 digits before and 10 digits after decimal.
Unfunded Participations (received)	IICMMQ14	Numeric	34	24 digits before and 10 digits after decimal.
Unfunded Participations (provided)	IICMMQ15	Numeric	34	24 digits before and 10 digits after decimal.
Credit Reserves	IICMMQ16	Numeric	34	24 digits before and 10 digits after decimal.
Issuer Risk				
Sovereign-backed	IICMMQ17	Numeric	34	24 digits before and 10 digits after decimal.
Settlement Limits				
Total Payments/Clearing/Settlement Limits	IICMMQ18	Numeric	34	24 digits before and 10 digits after decimal.
Of which: FX Clearing/Settlement Limits	IICMMQ19	Numeric	34	24 digits before and 10 digits after decimal.
Other				
Other Exposures	IICMMQ20	Numeric	34	24 digits before and 10 digits after decimal.
TOTAL EXPOSURE				
All Counterparties				
Derivatives Products MTM				
Contracts with Positive MTM				
Credit	IICMMQ21	Numeric	34	24 digits before and 10 digits after decimal.
Commodities	IICMMQ22	Numeric	34	24 digits before and 10 digits after decimal.
Equity	IICMMQ23	Numeric	34	24 digits before and 10 digits after decimal.
FX	IICMMQ24	Numeric	34	24 digits before and 10 digits after decimal.
Interest Rate	IICMMQ25	Numeric	34	24 digits before and 10 digits after decimal.
Other	IICMMQ26	Numeric	34	24 digits before and 10 digits after decimal.
Contracts with Negative MTM				
Credit	IICMMQ27	Numeric	34	24 digits before and 10 digits after decimal.
Commodities	IICMMQ28	Numeric	34	24 digits before and 10 digits after decimal.
Equity	IICMMQ29	Numeric	34	24 digits before and 10 digits after decimal.
FX	IICMMQ30	Numeric	34	24 digits before and 10 digits after decimal.
Interest Rate	IICMMQ31	Numeric	34	24 digits before and 10 digits after decimal.
Other	IICMMQ32	Numeric	34	24 digits before and 10 digits after decimal.
Derivatives Payables				
Gross Payables	IICMMQ33	Numeric	34	24 digits before and 10 digits after decimal.
Net Payables	IICMMQ34	Numeric	34	24 digits before and 10 digits after decimal.
Securities Financing Transactions MTM				
Securities Lending/Borrowing: Cash and Securities Received				
Total Cash and Securities Received	IICMMQ35	Numeric	34	24 digits before and 10 digits after decimal.
Securities Lending/Borrowing: Cash and Securities Provided				
Total Cash and Securities Provided	IICMMQ36	Numeric	34	24 digits before and 10 digits after decimal.
Repo MTM				

Schedule B: Largest Counterparty Credit Exposures (monthly)				
Data Items	MDRM	Data Type	Field Length	Notes
Total Repo	IICMMQ37	Numeric	34	24 digits before and 10 digits after decimal.
Reverse Repo MTM				
Total Reverse Repo	IICMMQ38	Numeric	34	24 digits before and 10 digits after decimal.
Lending				
Undrawn Commitments (secured)	IICMMQ39	Numeric	34	24 digits before and 10 digits after decimal.
Undrawn Commitments (unsecured)	IICMMQ40	Numeric	34	24 digits before and 10 digits after decimal.
Funded (secured)	IICMMQ41	Numeric	34	24 digits before and 10 digits after decimal.
Funded (unsecured)	IICMMQ42	Numeric	34	24 digits before and 10 digits after decimal.
Funded Participations vv Originator	IICMMQ43	Numeric	34	24 digits before and 10 digits after decimal.
Firm Notes				
Description of Other Derivatives	IICMMQ44	Text	219	
Description of Collateral in Dispute	IICMMQ45	Text	219	
Description of Other Expenses	IICMMQ46	Text	219	
Other firm notes	IICMMM06	Text	864	

Schedule D: Top 20 exposures to Sovereign Entities (monthly)				
Data Items	MDRM	Data Type	Field Length	Notes
Firm Name	IICM9017	Text	72	
As of date	IICM9999	Numeric	14	
Version number	IICMR656	Numeric	2	
Firm LEI	IICM9224	Text	72	
Currency	IICMS371	Text	3	
Closing Exchange Rate	IICMS395	Numeric	5	2 digits before decimal, 3 digits after
Counterparty Information				
Row Sequential Number	IICMN186	Numeric	2	
Rank	IICMMT83	Numeric	3	
Country	IICM9031	Text	72	
ISO Country Code	IICMNC97	Text	3	
Exposures to central governments, by product type				
Derivatives Positions				
Gross CE	IICMMQ54	Numeric	34	24 digits before and 10 digits after decimal.
Collateral Received	IICMMQ55	Numeric	34	24 digits before and 10 digits after decimal.
Collateral Posted in Excess	IICMMQ56	Numeric	34	24 digits before and 10 digits after decimal.
Net CE	IICMMQ57	Numeric	34	24 digits before and 10 digits after decimal.
CVA balance	IICMMQ58	Numeric	34	24 digits before and 10 digits after decimal.
Derivatives PE (internal measure)	IICMMQ59	Numeric	34	24 digits before and 10 digits after decimal.
Derivatives SA-CCR EAD	IICMMQ60	Numeric	34	24 digits before and 10 digits after decimal.
Gross Payables	IICMMQ61	Numeric	34	24 digits before and 10 digits after decimal.
Collateral Posted	IICMMQ62	Numeric	34	24 digits before and 10 digits after decimal.
Net Payables	IICMMQ63	Numeric	34	24 digits before and 10 digits after decimal.
Issuer Risk				
Fixed Income MTM	IICMMQ64	Numeric	34	24 digits before and 10 digits after decimal.
Fixed Income Derivatives	IICMMQ65	Numeric	34	24 digits before and 10 digits after decimal.
Notional of CDS Bought	IICMMQ66	Numeric	34	24 digits before and 10 digits after decimal.

Schedule D: Top 20 exposures to Sovereign Entities (monthly)				
Data Items	MDRM	Data Type	Field Length	Notes
Notional of CDS Sold	IICMMQ67	Numeric	34	24 digits before and 10 digits after decimal.
Net Notional CDS	IICMMQ68	Numeric	34	24 digits before and 10 digits after decimal.
Net MTM CDS	IICMMQ69	Numeric	34	24 digits before and 10 digits after decimal.
SFT				
SFT PE	IICMMQ70	Numeric	34	24 digits before and 10 digits after decimal.
Lending				
Lending	IICMMQ71	Numeric	34	24 digits before and 10 digits after decimal.
Lending Credit Hedges				
Credit Hedges Notional	IICMMQ72	Numeric	34	24 digits before and 10 digits after decimal.
Credit Hedges Market Value	IICMMQ73	Numeric	34	24 digits before and 10 digits after decimal.
Other Exposures				
Other Exposures	IICMMQ74	Numeric	34	24 digits before and 10 digits after decimal.
Total Exposures by counterparty type				
Sorting Criteria				
Central Government	IICMMQ75	Numeric	34	24 digits before and 10 digits after decimal.
Not in Sorting Criteria				
Central Bank	IICMMQ76	Numeric	34	24 digits before and 10 digits after decimal.
Of which: Reserves at the Central Bank	IICMMQ77	Numeric	34	24 digits before and 10 digits after decimal.
Firm Notes				
Describe PE Methodology				
Derivatives PE				
Confidence Level	IICMML79	Numeric	2	
MPOR	IICMML80	Text	219	
Calibration Period	IICMML81	Text	219	
Time Grid	IICMML82	Text	219	
Collateral	IICMML83	Text	219	
Over-Collateralization	IICMML84	Text	219	
Model	IICMML85	Text	219	
Number of Monte Carlo Scenarios	IICMML86	Numeric	14	
Other assumptions and materiality thresholds	IICMML87	Text	219	
SFT PE				
Confidence Level	IICMMR02	Numeric	2	
MPOR	IICMMR03	Text	219	
Calibration Period	IICMMR04	Text	219	
Time Grid	IICMMR05	Text	219	
Collateral	IICMMR06	Text	219	
Over-Collateralization	IICMMR07	Text	219	
Model	IICMMR08	Text	219	
Number of Monte Carlo Scenarios	IICMMR09	Numeric	14	
Other assumptions and materiality thresholds	IICMMR10	Text	219	
Description of Other Exposures	IICMMR58	Text	219	
Other firm notes	IICMMQ47	Text	219	

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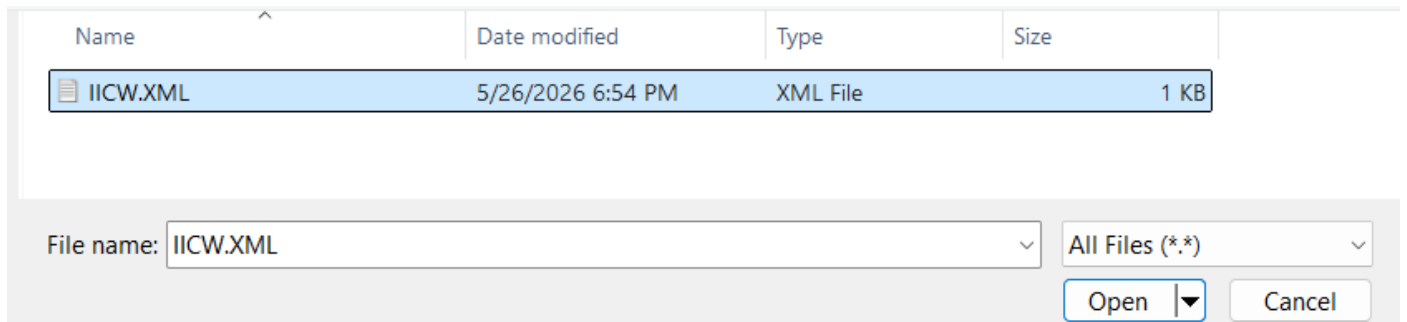
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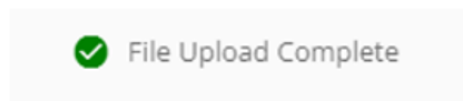
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