

## FR 2436 EDITS for RESPONDENTS

### For all cells on all tables:

1. All values are to be in positive numbers.
2. All values are to be in whole numbers (NO DECIMALS)

### Table 1A: Validation Formulas for Foreign Exchange & Gold Contracts (Notional Amounts Outstanding)

1. The sum of the counterparties (Reporting Dealers, Other Financial Institutions, and Non-Financial Customers) should equal the total for product type (i.e. Forwards & FX Swaps, Currency Swaps, and Bought/Sold Options) for each respective currency and total FX contracts (Column A). **I1A02001=I1A03001+I1A04001+I1A05001**
2. The sum of the product types (i.e. Forwards & FX Swaps, Currency Swaps, and Bought/Sold Options) should equal the total of the OTC Contracts for each respective currency.  
**I1A01001=I1A02001+I1A06001+I1A10001+I1A14001**
3. The totals in column D (Total FX Contracts including Gold) should be equal to or greater than column A (Total FX Contracts).  
**I1A01032 > or = I1A01001**

### Table 1B: Validation Formulas for Foreign Exchange & Gold Contracts (Gross Positive Market Value)

1. The sum of the counterparties (Reporting Dealers, Other Financial Institutions, and Non-Financial Customers) should equal the total for the product type (i.e. Forwards & FX Swaps, Currency Swaps, and Bought Options) for each respective currency and total FX contracts (Column A). **I1A02001=I1A03001+I1A04001+I1A05001**
2. The sum of the product types (i.e. Forwards & FX Swaps, Currency Swaps, and Bought Options) should equal the total of the OTC Contracts for each respective currency.  
**I1A01001=I1A02001+I1A06001+I1A14001**
3. The totals in column D (Total FX Contracts including Gold Gross Positive Market Value) should be equal to or greater than column A (Total FX Contracts Gross Positive Market Value). **I1B01032 > or = I1B01001**

### Table 1C: Validation Formulas for Foreign Exchange & Gold Contracts (Gross Negative Market Value)

1. The sum of the counterparties (Reporting Dealers, Other Financial Institutions, and Non-Financial Customers) should equal the total for the product type (i.e. Forwards & FX Swaps, Currency Swaps, and Sold Options) for each respective currency and total FX contracts (Column A). **I1A02001=I1A03001+I1A04001+I1A05001**
2. The sum of the product types (i.e. Forwards & FX Swaps, Currency Swaps, and Sold Options) should equal the total of the OTC Contracts for each respective currency.  
**I1A01001=I1A02001+I1A06001+I1A10001+I1A14001**
3. The totals in column D (Total FX Contracts including Gold Gross Negative Market Value) should be equal to or greater than column

A (Total FX Contracts Gross Negative Market Value). **I1C01032 > or = I1C01001**

**Table 2A: Validation Formulas for Single-Currency Interest Rate Contracts (Notional Amounts Outstanding)**

1. The sum of the counterparties (Reporting Dealers, Other Financial Institutions, and Non-Financial Customers) should equal the total for the product type (i.e. Forwards Rate Agreements, Single-Currency Interest Rate Swaps, and Bought/Sold Options) for each respective for each respective currency and total interest rate contracts (Column A). **I1A02001=I1A03001+I1A04001+I1A05001**
2. The sum of the product types (i.e. Forwards Rate Agreements, Single-Currency Interest-Rate Swaps, and Bought/Sold Options) should equal the total of the OTC Contracts for each respective currency. **I1A01001=I1A02001+I1A06001+I1A10001+I1A14001**

**Table 2B: Validation Formulas for Single-Currency Interest Rate Contracts (Gross Positive Market Values)**

1. The sum of the counterparties (Reporting Dealers, Other Financial Institutions, and Non-Financial Customers) should equal the total for the product type (i.e. Forwards Rate Agreements, Single-Currency Interest Rate Swaps, and Bought Options) for each respective for each respective currency and total interest rate contracts (Column A). **I1A02001=I1A03001+I1A04001+I1A05001**
2. The sum of the product types (i.e. Forwards Rate Agreements, Single-Currency Interest-Rate Swaps, and Bought Options) should equal the total of the OTC Contracts for each respective for each respective currency.  
**I1A01001=I1A02001+I1A06001+I1A10001+I1A14001**

**Table 2C: Validation Formulas for Single-Currency Interest Rate Contracts (Gross Negative Market Values)**

1. The sum of the counterparties (Reporting Dealers, Other Financial Institutions, and Non-Financial Customers) should equal the total for the product type (i.e. Forwards Rate Agreements, Single-Currency Interest-Rate Swaps, and Sold Options) for each respective for each respective currency and total interest rate contracts (Column A). **I1A02001=I1A03001+I1A04001+I1A05001**The sum of the product types (i.e. Forwards Rate Agreements, Single-Currency Interest-Rate Swaps, and Sold Options) should equal the total of the OTC Contracts for each respective for each respective currency.  
**I1A01001=I1A02001+I1A06001+I1A10001+I1A14001**

**Table 3A: Validation Formulas for Equity & Commodity-Linked Contracts (Notional Amounts Outstanding)**

1. In each row, the outstanding sum across all countries/regions (Column B) should equal Total Equity-Linked Contracts (Column A).  
**I3A01001 = I3A01002 + I3A01003 + I3A01004 + I3A01005 + I3A01006 + I3A01007**
2. The sum of the counterparties (Reporting Dealers, Other Financial Institutions, and Non-Financial Customers) should equal the total

for the product type (i.e. Forwards and Swaps and Bought/Sold Options). **I1A02001=I1A03001+I1A04001+I1A05001**

3. The sum of the product types (i.e. Forwards and Swaps and Bought/Sold Options) should equal the OTC Contracts for all Columns. **I3A01001 = I3A02001 + I3A06001 + I3A10001**

**Table 3B: Validation Formulas for Equity & Commodity-Linked Contracts (Gross Positive Market Values)**

1. In each row, the outstanding sum across all countries/regions (Column B) should equal Total Equity-Linked Contracts (Column A). **I3A01001 = I3A01002 + I3A01003 + I3A01004 + I3A01005 + I3A01006 + I3A01007**
2. (The sum of the counterparties (Reporting Dealers, Other Financial Institutions, and Non-Financial Customers) should equal the total for the product type (i.e. Forwards and Swaps and Bought Options). **I1A02001=I1A03001+I1A04001+I1A05001**
3. The sum of the product types (i.e. Forwards and Swaps and Bought Options) should equal the OTC Contracts for Columns A and B. **I3A01001 = I3A02001 + I3A06001 + I3A10001**

**Table 3C: Validation Formulas for Equity & Commodity-Linked Contracts (Gross Negative Market Values)**

1. In each row, the outstanding sum across all countries/regions (Column B) should equal Total Equity-Linked Contracts (Column A). **I3A01001 = I3A01002 + I3A01003 + I3A01004 + I3A01005 + I3A01006 + I3A01007**
2. The sum of the counterparties (Reporting Dealers, Other Financial Institutions, and Non-Financial Customers) should equal the total for the product type (i.e. Forwards and Swaps and Sold Options). **I1A02001=I1A03001+I1A04001+I1A05001**
3. The sum of the product types (i.e. Forwards and Swaps and Sold Options) should equal the OTC Contracts for Columns A and B. **I3A01001 = I3A02001 + I3A06001 + I3A10001**

**Table 4A: Validation Formulas for Credit Default Swaps by Remaining Maturity**

1. The sum of the counterparties (Reporting Dealers, Central Counterparties, Other Financial Institutions, and Non-Financial Customers) for Bought and Sold Contracts should equal the total for All Contracts and product types (i.e. Single-Name Instrument and Multi-Name Instruments) for Bought and Sold Contracts on Columns A and B. **I4A01001 =I4A02001+I4A03001+I4A04001+I4A10001**
2. The sum of the break-out of other financial institutions (Banks and securities firms, Special Purpose Vehicles, Hedge Funds, Insurance firms, and Others) should equal the total of other financial institutions for Bought and Sold Contracts. **I4A04001=I4A05001+I4A06001+I4A07001+I4A08001+I4A09001**
3. The sum of the product types (i.e. Single-name Instruments and Multi-name Instruments) for Bought and Sold Contracts should equal the OTC Contracts for Bought and Sold Contracts. **I4A01001 = I4A11001 + I4A21001**
4. The sum of the maturities (one year or less, over one year through five years, and over five years) for Bought and Sold Contracts should equal the totals for Bought and Sold Contracts

for each category (i.e. All Contracts, Single-Name Instruments, and Multi-Name Instruments). **I4A01001 = I4A01003 + I4A01005 + I4A01007 (same for Sold)**

**Table 4B: Validation Formulas for Credit Default Swaps by Rating Category**

1. The sum of the counterparties (Reporting Dealers, Central Counterparties, Non-reporting financial, Non-financial customers) for All Contracts, Single-name Instruments, and Multi-name instruments, respectively, for Bought and Sold Contracts should equal the total for All Contracts, Single-name Instruments, and Multi-name instruments for Bought and Sold Contracts, respectively in Columns A and B. **I4B01001 = I4B02001+ I4B03001+ I4B04001+ I4B10001**
2. The sum of the break-out of non-reporting financial institutions (Banks and securities firms, Insurance firms, Special Purpose Vehicles, Hedge Funds, and Others) should equal the total for non-reporting financial institutions for Bought and Sold Contracts in Columns A and B. **I4B04001= I4B05001+ I4B06001+ I4B07001+ I4B08001+ I4B09001**
3. The sum of the rating categories (AAA or AA, A or BBB, BB and below, and Not rated) for Bought and Sold Contracts should equal the total (Column A) for Bought and Sold Contracts for each instrument (All Contracts, Single-name instruments, and Multi-name instruments) and counterparty (reporting dealers, central counterparties, non-reporting financial, banks and securities firms, insurance firms, special purpose vehicles, hedge funds, other, and non-financial), respectively. **I4B01001 = I4B01003 + I4B01005 + I4B01007 + I4B01009 (Same for sold)**
4. The total for All Contracts, Single-Name Instruments, and Multi-name Instruments for Bought and Sold Contracts should equal the total for All Contracts, Single-Name Instruments, and Multi-name Instruments for Bought and Sold Contracts reported on Table 4A. **I4B01001 = I4A01001 (same for sold, all rows)**
5. The sum of Single-name instruments and Multi-name instruments for Bought and Sold Contracts should equal total All Contracts for Bought and Sold Contracts. **I4B01001 = I4B11001 + I4B21001 (Same for sold)**

**Table 4C: Validation Formulas for Credit Default Swaps by Sector of Reference Entity**

1. The sum of the counterparties (Reporting Dealers, Central Counterparties, Non-reporting financial, Non-financial customers) for All Contracts, Single-name Instruments, and Multi-name instruments, respectively, for Bought and Sold Contracts should equal the total for All Contracts, Single-name Instruments, and Multi-name instruments for Bought and Sold Contracts, respectively in Columns A and B. **I4C01001 = I4C02001+ I4C03001+ I4C04001+ I4C10001**
2. The sum of the break-out of non-reporting financial institutions (Banks and securities firms, Insurance firms, Special Purpose

- Vehicles, Hedge Funds, and Others) should equal the total for non-reporting financial institutions for Bought and Sold Contracts in Columns A and B. **I4C04001= I4C05001+ I4C06001+ I4C07001+ I4C08001+ I4C09001**
3. The sum of the sectors (Sovereigns, Financial Firms, Non-Financial Firms, Asset-Backed securities, and Multiple Sectors) for Bought and Sold Contracts should equal the total (Column A) for Bought and Sold Contracts for each instrument (All Contracts, Single-name instruments, and Multi-name instruments) and counterparty (reporting dealers, central counterparties, non-reporting financial, banks and securities firms, insurance firms, special purpose vehicles, hedge funds, other, and non-financial), respectively. **I4C01001 = I4C01003 + I4C01005 + I4C01007 + I4C01009 + I4C01011 (Same for sold)**
  4. The total for All Contracts, Single-Name Instruments, and Multi-name Instruments for Bought and Sold Contracts should equal the total for All Contracts, Single-Name Instruments, and Multi-name Instruments for Bought and Sold Contracts reported on Table 4A. **I4C01001 = I4A01001 (same for sold, all rows)**
  5. The sum of Single-name instruments and Multi-name instruments for Bought and Sold Contracts should equal total All Contracts for Bought and Sold Contracts. **I4C01001 = I4C11001 + I4C21001 (Same for sold)**

**Table 4D: Validation Formulas for Multi-Name Credit Default Swaps by Index product**

1. The sum of the counterparties (Reporting Dealers, Central Counterparties, non-reporting financial, and non-financial) for Bought and Sold Contracts should equal the total for Multi-name Instruments for Bought and Sold Contracts in Columns A and B. **I4D01001 = I4D02001+ I4D03001+ I4D04001+ I4D10001**
2. The sum of the break-out of non-reporting financial institutions (Banks and securities firms, Insurance firms, Special Purpose Vehicles, Hedge Funds, and Others) should equal the total for non-reporting financial institutions for Bought and Sold Contracts in Columns A and B. **I4D04001= I4D05001+I4D06001+I4D07001+I4D08001+I4D09001**
3. Index products (Bought/Sold) for Bought and Sold Contracts should be less than or equal to the total for Bought and Sold Contracts for each Category (Multi-Name Instruments, Reporting Dealers, Central Counterparties, non-reporting Financial Institutions ((including Banks and securities firms, insurance firms, Special Purpose Vehicles, Hedge Funds, and Others), and Non-financial), respectively. **I4D01003 < OR = I4D01001 (SAME FOR SOLD, ALL ROWS)**
4. The total for Multi-Name Instruments for Bought and Sold Contracts should equal the total for Multi-Name Instruments for Bought and Sold Contracts reported on Table 4A. **I4D01001 = I4A21001 (Same for sold, all rows)**

**Table 4E: Validation Formulas for Credit Default Swaps by Location of Counterparty**

1. The total for All Contracts Bought and Sold should equal the total for All Contracts Bought and Sold reported on Table 4A. **I4E01001 = I4A01001 (Same for sold)**
2. The sum of all counterparty locations (United States, Japan, Western Europe, Latin America, Other Asian Countries, and All other countries) for Bought and Sold Contracts should equal the total for All Contracts for Bought and Sold Contracts. **I4E01001 = I4E03001+I4E04001+I4E05001+I4E06001+I4E07001+I4E08001 (Same for sold, and columns B and C)**
3. The sum of With Reporting Dealers and With Nonreporters for Bought and Sold Contracts should equal the Total Contracts Bought and Sold for each counterparty location (All Contracts, United States, Japan, Western Europe, Latin America, Other Asian Countries, and All other countries) **I4E01001 = I4E01003+I4E01005 (Same for sold)**
4. All Contracts With reporting dealers Bought and Sold should equal the total for All Contracts with reporting dealers Bought and Sold reported on Table 4A. **I4E01003 = I4A02001 (Same for sold)**

**Table 4F: Validation Formulas for Credit Default Swaps (Gross Positive and Gross Negative Market Values)**

1. The sum of the counterparties (Reporting Dealers, Central Counterparties, non-reporting Financial, and Non-Financial) should equal the total for All Contracts and the product type (i.e. Single-name Instruments and Multi-name Instruments) for Gross Positive/Negative Market Values. **I4F01001 = I4F02001 + I4F03001+ I4F04001+ I4F10001**
2. The sum of the breakout of non-reporting financial (Banks and securities firms, insurance firms, Special Purpose Vehicles, Hedge Funds, and Others) should equal the total of non-reporting financial for Gross Positive/Negative Market Values. **I4F04001 = I4F05001 + I4F06001 + I4F07001 + I4F08001 + I4F09001**
3. The sum of the product types (Single-name Instruments and Multi-name Instruments) should equal All Contracts for Gross Positive/Negative Market Values. **I4F01001 = I4F11001 + I4F21001**

**Table 4G: Validation Formulas for Counterparty Credit Exposure from Credit Default Swaps (Net Positive and Net Negative Fair Values)**

1. The sum of the counterparties (Reporting Dealers, Central Counterparties, non-reporting Financial, and Non-Financial) should equal the total for All Contracts for Claims and Liabilities. **I4G01001 = I4G02001 + I4G03001+ I4G04001+ I4G10001**
2. The sum of the breakout of non-reporting financial (Banks and securities firms, insurance firms, Special Purpose Vehicles, Hedge Funds, and Others) should equal the total of non-reporting financial for Claims and Liabilities. **I4G04001 = I4G05001 + I4G06001 + I4G07001 + I4G08001 + I4G09001**

**Table 4H: Validation Formulas for Synthetic Collateralized Debt Obligations**

1. All Synthetic Collateralized Debt Obligations for Bought and Sold Contracts should be less than or equal to the total for All Contracts for Bought and Sold Contracts on Table 4A. **I4H01001 < OR = I4A01001 (Same for sold)**

**Table 5: Validation Formulas for Notional Amounts of OTC Derivatives Contracts By Maturity**

1. The sum of the counterparties (Reporting Dealers, Other Financial Institutions, and Non-Financial Customers) for each corresponding maturity (one year or less, over one year through five years, and over five years) should equal the total for each maturity in the corresponding product type (Forwards Exchanges Contracts, Interest Rate Contracts, and Equity Contracts). This should also be carried out to Total maturity columns.  
 $I1A02001 = I1A03001 + I1A04001 + I1A05001$
2. The sum of each individual maturity (one year or less, over one year through five years, and over five years) for Forwards and Swaps, and Bought/Sold options should equal the total corresponding maturities (i.e. one year or less total, over one year through five year total and over five years total), respectively.  $I5001010 = I5001001 + I5001004 + I5001007$
3. The sum of the maturities for Forwards and Swaps corresponding with Foreign Exchange Contracts should equal the sum of Forwards, FX Swaps, and Currency Swaps totals in Table 1A.
4. The sum of the maturities for Bought Options corresponding with Foreign Exchange Contracts should equal the total of Bought Options in Table 1A.  $I5001001 + I5001002 + I5001003 = I1A02001 + I1A06001$  (only 1 instance)
5. The sum of the maturities for Sold Options corresponding with Foreign Exchange Contracts should equal the total of Sold Options in Table 1A.  $I1A14001 = I5001007 + I5001008 + I5001009$  (only 1 instance)
6. The sum of the maturities for total corresponding with Foreign Exchange Contracts should equal the OTC Contracts total in Table 1A.  $I5001010 + I5001011 + I5001012 = I1A01001$  (only 1 instance)
7. The sum of the maturities for Forward and Swaps corresponding with Interest Rate Contracts should equal the sum of Forward Rate Agreements and Single Rate Interest Rate Swaps in Table 2A.  $I2A02001 + I2A06001 = I5005001 + I5005002 + I5005003$  (only 1 instance)
8. The sum of the maturities for Bought Options corresponding with Interest Rate Contracts should equal the total of Bought Options in Table 2A.  $I5005004 + I5005005 + I5005006 = I2A10001$  (only 1 instance)
9. The sum of the maturities for Sold Options corresponding with Interest Rate Contracts should equal the total of Sold Options in Table 2A.  $I2A14001 = I5005007 + I5005008 + I5005009$  (only 1 instance)
10. The sum of the maturities for total corresponding with Interest Rate Contracts should equal the OTC Contracts total in Table 2A.  $I5005010 + I5005011 + I5005012 = I2A01001$  (only 1 instance)
11. The sum of the maturities for Forwards and Swaps corresponding with Equity Contracts should equal the sum of Forwards and Swaps

- in Table 3A. **I3A02001 = I5009001 + I5009002 + I5009003 (only 1 instance)**
12. The sum of the maturities for Bought Options corresponding with Equity Contracts should equal the total of Bought Options in Table 3A. **I5009004 + I5009005 + I5009006 = I3A06001 (only 1 instance)**
  13. The sum of the maturities for Sold Options corresponding with Equity Contracts should equal the total of Sold Options in Table 3A. **I5009007 + I5009008 + I5009009 = I3A10001 (only 1 instance)**
  14. The sum of the maturities for total corresponding with Equity Contracts should equal the OTC Contracts total in Table 3A. **I5009010 + I5009011 + I5009012 = I3A01001 (only 1 instance)**
  15. The sum of the maturities for Forwards and Swaps corresponding with Foreign Exchange Contracts with reporting dealers should equal the sum of Forwards & FX Swaps with reporting dealers and Currency Swaps with reporting dealers on Table 1A. (this should be done for all instances of Foreign Exchange Contracts, ie. with reporting dealers, with other financial institutions, and with non-financial customers)  
 ERROR MSG: 0130 SUM OF MATURITIES FOR F&S CORR W/ FX CONTRACTS = FWDFX + CS 1A  
**I5002001+I5002002+I5002003=I1A03001+I1A07001**
  16. The sum of the maturities for Bought Options corresponding with Foreign Exchange Contracts with reporting dealers should equal Bought Options with reporting dealers on Table 1A. (this should be done for all instances of Foreign Exchange Contracts, ie. with reporting dealers, with other financial institutions, and with non-financial customers)  
 ERROR MSG: 0135 SUM OF MATURITIES FOR BOUGHT W/ FX CONTRACTS = TOTAL BOUGHT IN 1A  
**I5002004+I5002005+I5002006=I1A11001**
  17. The sum of the maturities for Sold Options corresponding with Foreign Exchange Contracts with reporting dealers should equal Sold Options with reporting dealers on Table 1A. (this should be done for all instances of Foreign Exchange Contracts, ie. with reporting dealers, with other financial institutions, and with non-financial customers)  
 ERROR MSG: 0140 SUM OF MATURITIES FOR SOLD W/ FX CONTRACTS = TOTAL SOLD IN 1A  
**I5002007+I5002008+I5002009=I1A15001**
  18. The sum of the maturities for Forward and Swaps corresponding with Interest Rate Contracts with reporting dealers should equal the sum of Forwards & FX Swaps with reporting dealers and Single Currency Interest Rate Swaps with reporting dealers on Table 2A. (this should be done for all instances of Interest Rate Contracts, ie. with reporting dealers, with other financial institutions, and with non-financial customers)  
 ERROR MSG: 0150 SUM OF MATURITIES FWD & SWAPS = SUM OF FWD RATE AGRMTS & SRIS IN 2A  
**I5006001+I5006002+I5006003=I2A03001+I2A07001**
  19. The sum of the maturities for Bought Options corresponding with Interest Rate Contracts with reporting dealers should equal Bought Options with reporting dealers on Table 2A. (this should be done for all instances of Interest Rate Contracts, ie. with reporting dealers, with other financial institutions, and with non-financial customers)  
 ERROR MSG: 0155 MATURITIES SUM FOR BOUGHT = BOUGHT OPTIONS IN 2A



- I5006004+I5006005+I5006006=I2A11001**
20. The sum of the maturities for Sold Options corresponding with Interest Rate Contracts with reporting dealers should equal Sold Options with reporting dealers on Table 2A. (this should be done for all instances of Interest Rate Contracts, ie. with reporting dealers, with other financial institutions, and with non-financial customers)  
 ERROR MSG: 0160 MATURITIES SUM FOR SOLD = SOLD OPTIONS IN 2A  
**I5006007+I5006008+I5006009=I2A15001**
21. The sum of the maturities for Forward and Swaps corresponding with Equity Contracts with reporting dealers should equal Forwards and Swaps with reporting dealers on Table 3A. (this should be done for all instances of Equity Contracts, ie. with reporting dealers, with other financial institutions, and with non-financial customers)  
 ERROR MSG: 0170 MATURITIES SUM OF FWD & SWAPS W EQUITY CONTRACTS = SUM FWD&SWAP IN 3A  
**I5010001+I5010002+I5010003=I3A03001**
22. The sum of maturities for Bought Options corresponding with Equity Contracts with reporting dealers should equal Bought Options with reporting dealers on Table 3A. (this should be done for all instances of Equity Contracts, ie. with reporting dealers, with other financial institutions, and with non-financial customers)  
 ERROR MSG: 0175 MATURITIES SUM OF BOUGHT W EQUITY CONTRACTS=SUM BOUGHT IN 3A  
**I5010004+I5010005+I5010006=I3A07001**
23. The sum of maturities for Sold Options corresponding with Equity Contracts with reporting dealers should equal Sold Options with reporting dealers on Table 3A. (this should be done for all instances of Equity Contracts, ie. with reporting dealers, with other financial institutions, and with non-financial customers)  
 ERROR MSG: 0180 MATURITIES SUM OF SOLD W EQUITY CONTRACTS=SUM SOLD IN 3A  
**I5010007+I5010008+I5010009=I3A11001**

**Table 6: Validation Formulas for Credit Exposure and Liabilities Arising From OTC Derivatives Contracts**

1. The sum of OTC Contracts (cell #1) in Table 1B, 2B, 3B, and column 1, row 1 on Table 4F should equal Credit Exposures (column 1, row 1) in Table 6. **I6001001 = I1B01001 + I2B01001 + I3B01001 + I4F01001 (only 1 instance)**
2. The sum of the gross positive market values, with reporting dealers, in Table 1B, 2B, 3B, and column 1, row 2 on Table 4F should equal Credit Exposures (column 1, row 2) in Table 6. **I6002001 = I1B03001 + I1B07001 + I1B11001 + I2B03001 + I2B07001 + I2B11001 + I3B03001 + I3B07001 + I4F02001 (only 1 instance)**
3. The sum of OTC Contracts (cell #1) in Table 1C, 2C, 3C, and column 2, row 1 on Table 4F should equal Liabilities (column 2, row 1) in Table 6. **I6001002 = I1C01001 + I2C01001 + I3C01001 + I4F01002 (only 1 instance)**
4. The sum of the gross negative market values, with reporting dealers, in Table 1C, 2C, 3C, column 2, row 2 on Table 4F should equal Credit Exposures (column 2, row 2) in Table 6. **I6002002 =**

**I1C03001 + I1C07001 + I1C15001 + I2C03001 + I2C07001 + I2C15001  
+ I3C03001 + I3C11001 + I4F02002 (only 1 instance)**

5. Column 1, row 4 must be less than or equal to column 1, row 3.
6. Column 1, row 2 must be less than or equal to column 1, row 1.
7. Column 2, row 4 must be less than or equal to column 2, row 3.
8. Column 2, row 2 must be less than or equal to column 2, row 1.
9. Column 1, row 3 must be less than or equal to column 1, row 1.
10. Column 2, row 3 must be less than or equal to column 2, row 1.