Institution-to-Aggregate data: Immediate Counterparty Schedule

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INSTRUMENT			CONSOLIDATED BALANCE SHEET (regulatory consolidation perimeter) — TABLE 1					
			TOTAL POSITIONS	THEREOF GRANULAR PORTFOLIO crossed with				
				CURRENCY	REMAINING MATURITY			
				[Country Currency]	NON MATURITY INSTRUMENTS	OVERNIGHT TO LESS THAN 3 MONTHS	3 MONTHS TO LESS THAN 1 YEAR	1 YEAR AND OVER
ASSETS								
Carrying amounts	1	**CASH and BALANCES DUE FROM BANKS**						
	2	**REVERSE REPOS**						
	3	**SECURITIES BORROWINGS**						
	4	**LOANS gross of allowances for credit losses (4.1 + 4.2 + 4.3)**						
	4.1	RESIDENTIAL REAL ESTATE LOANS						
	4.2	COMMERCIAL REAL ESTATE LOANS						
	4.3	OTHER LOANS						
	4.4	Allowances for credit losses on loans						
	5	**DEBT SECURITIES HOLDINGS (5.1 + 5.2 + 5.3)**						
	5.1	ASSET BACKED SECURITIES (ABS)						
	5.2	OTHER SECURED DEBT SECURITIES						
	5.3	UNSECURED DEBT SECURITES						
	6	**FINANCIAL DERIVATIVES**						
	7	**EQUITY INSTRUMENTS**						
	8	**OTHER FINANCIAL ADVANCES AND INSTRUMENTS**						
	9	**TOTAL FINANCIAL ASSETS excluding derivatives and other financial advances - gross of allowances for credit losses (1 + 2 + 3 + 4 + 5 + 7)**						
	9.a	**TOTAL FINANCIAL ASSETS excluding derivatives and other financial advances - net of allowances for credit losses (1 + 2 + 3 + 4 - 4.4 + 5 + 7)**						
	10	**TANGIBLE / FIXED ASSETS**						
	11	**INTANGIBLE ASSETS**						
	12	**TAX ASSETS**						
	13	**OTHER ASSETS**						
	14	**TOTAL ASSETS (6 + 8 + 9.a + 10 + 11 + 12 + 13)**						
LIABILITIES								
Carrying amounts	1	**DEPOSITS**						
	2	**REPURCHASE AGREEMENTS**						
	3	**SECURITIES LENDING**						
	4	**OTHER BORROWINGS**						
	5	**DEBT SECURITIES ISSUED (5.1 + 5.2 + 5.3 + 5.4 + 5.5 + 5.6 + 5.7)**						
	5.a	*of which: SUBORDINATED DEBT SECURITIES*						
	5.1	ASSET BACKED SECURITIES (ABS)						
	5.2	COVERED BONDS						
	5.3	COMMERCIAL PAPER						
	5.4	SENIOR UNSECURED LONG-TERM DEBTS						
	5.5	HYBRID CONTRACTS						
	5.6	OTHER DEBT SECURITIES ISSUED CONVERTIBLE						
	5.7	OTHER DEBT SECURITIES						
	6	**FINANCIAL DERIVATIVES**						
	7	**OTHER FINANCIAL PAYABLES**						
	8	**TOTAL FINANCIAL LIABILITIES excluding derivatives, debt securities, short sales, and other financial payables (1 + 2 + 3 + 4)**						
	9	**ALLOWANCE FOR CREDIT LOSSES ON OFF-BALANCE SHEET EXPOSURES**						
	10	**TAX LIABILITIES**						

INSTRUMENT		CONSOLIDATED BALANCE SHEET (regulatory consolidation perimeter) TABLE 1					
		TOTAL POSITIONS	THEREOF GRANULAR PORTFOLIO crossed with				
			CURRENCY	REMAINING MATURITY			
			[Country Currency]	NON MATURITY INSTRUMENTS	OVERNIGHT TO LESS THAN 3 MONTHS	3 MONTHS TO LESS THAN 1 YEAR	1 YEAR AND OVER
11	OTHER LIABILITIES						
12	TOTAL LIABILITIES (5 + 6 + 7 + 8 + 9 + 10 + 11)						
13	TOTAL EQUITY						
14	TOTAL LIABILITIES AND EQUITY (12 + 13)						

Figures that must be reported in Table 1

Figures that must be reported in Table 2

Figures that do not h

Category/crossing m

(1) Excluding positions with central banks

(2) Under consideration: split into USD - EUR - other currencies

(3) Counterparty refers to issuer of the underlying asset of the short sale

Institution-to-Aggregate data: Immediate Counterparty Schedule

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TABLE 2

Country 1 of 35: NAME: [Country name] COUNTRY CODE: xxxxx
GRANULAR PORTFOLIO FOR COUNTRIES ABOVE THE THRESHOLD
(max 35 countries, $2bn minimum)

		INSTRUMENT	Positions by COUNTERPARTY SECTOR							Positions by REMAINING MATURITY		
			SECTOR TOTAL (= CBS Total Claims)	BANKS	NBFIs	NFCs	HOUSE-HOLDS	GOVERN-MENT (1)	UNALLOCATED BY SECTOR	Non maturity Instruments	Less than 1 Year	1 Year and Over
ASSETS												
Carrying amounts	1	**CASH and BALANCES DUE FROM BANKS**										
	2	**REVERSE REPOS**										
	3	**SECURITIES BORROWINGS**										
	4	**LOANS gross of allowances for credit losses (4.1 + 4.2 + 4.3)**										
	4.1	RESIDENTIAL REAL ESTATE LOANS										
	4.2	COMMERCIAL REAL ESTATE LOANS										
	4.3	OTHER LOANS										
	4.4	Allowances for credit losses on loans										
	5	**DEBT SECURITIES HOLDINGS (5.1 + 5.2 + 5.3)**										
	5.1	ASSET BACKED SECURITIES (ABS)										
	5.2	OTHER SECURED DEBT SECURITIES										
	5.3	UNSECURED DEBT SECURITES										
	6	**FINANCIAL DERIVATIVES**										
	7	**EQUITY INSTRUMENTS**										
	8	**OTHER FINANCIAL ADVANCES AND INSTRUMENTS**										
	9	**TOTAL FINANCIAL ASSETS excluding derivatives and other financial advances - gross of allowances for credit losses (1 + 2 + 3 + 4 + 5 + 7)**										
	9.a	**TOTAL FINANCIAL ASSETS excluding derivatives and other financial advances - net of allowances for credit losses (1 + 2 + 3 + 4 - 4.4 + 5 + 7)**										
	10	**TANGIBLE / FIXED ASSETS**										
	11	**INTANGIBLE ASSETS**										
	12	**TAX ASSETS**										
	13	**OTHER ASSETS**										
	14	**TOTAL ASSETS (6 + 8 + 9.a + 10 + 11 + 12 + 13)**										
Memo	15	**TOTAL FINANCIAL ASSETS BY POSITION TYPE excl. derivatives and other financial advances - gross of allowances (1+2+3+4+5+7)**										
	15.a	Cross-border positions in FX (2)										
	15.a.i	of which in USD										
	15.a.ii	in EUR										
	15.b	Cross-border positions in local currency										
	15.c	Local positions in FX (2)										
	15.c.i	of which in USD										
	15.c.ii	in EUR										
	15.d	Local positions in local currency										
LIABILITIES												
	1	**DEPOSITS**										
	2	**REPURCHASE AGREEMENTS**										
	3	**SECURITIES LENDING**										
	4	**OTHER BORROWINGS**										
	5	**DEBT SECURITIES ISSUED (5.1 + 5.2 + 5.3 + 5.4 + 5.5 + 5.6 + 5.7)**										
	5.a	*of which: SUBORDINATED DEBT SECURITIES*										
	5.1	ASSET BACKED SECURITIES (ABS)										
	5.2	COVERED BONDS										
	5.3	COMMERCIAL PAPER										

TABLE 2

Country 1 of 35: NAME: [Country name] COUNTRY CODE: xxxxx
GRANULAR PORTFOLIO FOR COUNTRIES ABOVE THE THRESHOLD
(max 35 countries, $2bn minimum)

		INSTRUMENT	Positions by COUNTERPARTY SECTOR							Positions by REMAINING MATURITY		
			SECTOR TOTAL (= CBS Total Claims)	BANKS	NBFIs	NFCs	HOUSE-HOLDS	GOVERN-MENT (1)	UNALLOCATED BY SECTOR	Non maturity Instruments	Less than 1 Year	1 Year and Over
Carrying amounts	5.4	SENIOR UNSECURED LONG-TERM DEBTS										
	5.5	HYBRID CONTRACTS										
	5.6	OTHER DEBT SECURITIES ISSUED CONVERTIBLE										
	5.7	OTHER DEBT SECURITIES										
	6	**FINANCIAL DERIVATIVES**										
	7	**OTHER FINANCIAL PAYABLES**										
	8	**TOTAL FINANCIAL LIABILITIES excluding derivatives, debt securities, and other financial payables (1 + 2 + 3 + 4)**										
	9	**ALLOWANCE FOR CREDIT LOSSES ON OFF-BALANCE SHEET EXPOSURES**										
	10	**TAX LIABILITIES**										
	11	**OTHER LIABILITIES**										
	12	**TOTAL LIABILITIES (5 + 6 + 7 + 8 + 9 + 10 + 11)**										
	13	**TOTAL EQUITY**										
	14	**TOTAL LIABILITIES AND EQUITY (12 + 13)**										
Memo	15	**TOTAL FINANCIAL LIABILITIES BY POSITION TYPE excl. derivatives, and debt securities (1+2+3+4)**										
	15.a	Cross-border positions in FX (1)										
	15.a.i	of which in USD										
	15.a.ii	in EUR										
	15.b	Cross-border positions in local currency										
	15.c	Local positions in FX (1)										
	15.c.i	of which in USD										
	15.cc.ii	in EUR										
	15.d	Local positions in local currency										

CONTINGENT LIABILITIES subject to credit risk

Nominal amounts	1	**FINANCIAL GUARANTEES GIVEN (1.1 + 1.2)**										
	1.1	CDS and OTHER CREDIT DERIVATIVES (protection sold)										
	1.2	GUARANTEES EXTENDED										
	2	**CREDIT COMMITMENTS GIVEN (2.1 + 2.2)**										
	2.1	LOAN COMMITMENTS GIVEN										
	2.2	OTHER COMMITMENTS GIVEN										

Figures that do not have to be reported

Category/crossing may not apply for some jurisdictions

Figures that must be reported in Table 2

(1) Excluding positions with central banks

(2) Under consideration: split into USD - EUR - other currencies

(3) Counterparty refers to issuer of the underlying asset of the short sale

Institution-to-Aggregate data: Financial Derivatives Schedule

DERIVATIVES

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INSTRUMENT		VALUATION		
		Gross Positive Fair Value	Gross Negative Fair Value	Notional Amounts
1	**EXCHANGE-TRADED DERIVATIVES**			
1.1	EQUITY DERIVATIVES			
1.2	INTEREST RATE DERIVATIVES			
1.3	FOREIGN EXCHANGE DERIVATIVES			
1.4	CREDIT DERIVATIVES			
1.5	COMMODITY DERIVATIVES			
1.6	OTHER DERIVATIVES			
2	**CENTRALLY CLEARED OTC DERIVATIVES**			
2.1	EQUITY DERIVATIVES			
2.2	INTEREST RATE DERIVATIVES			
2.3	FOREIGN EXCHANGE DERIVATIVES			
2.4	CREDIT DERIVATIVES			
2.5	COMMODITY DERIVATIVES			
2.6	OTHER DERIVATIVES			
3	**BILATERAL/UNCLEARED OTC DERIVATIVES**			
3.1	EQUITY DERIVATIVES			
3.2	INTEREST RATE DERIVATIVES			
3.3	FOREIGN EXCHANGE DERIVATIVES			
3.4	CREDIT DERIVATIVES			
3.5	COMMODITY DERIVATIVES			
3.6	OTHER DERIVATIVES			

	Figures that must be reported
	Category/crossing may not apply for sor
	Figures that do not have to be reported

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

FOREIGN EXCHANGE DERIVATIVES

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as of

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

LONG (currency bought at maturity)			SHORT (currency sold at maturity)							
			USD	EUR	JPY	GBP	CHF	CNY	Other	Total
	1	**CURRENCY FORWARDS**								
	1.1	USD								
	1.2	EUR								
	1.3	JPY								
	1.4	GBP								
	1.5	CHF								
	1.6	CNY								
	1.7	Other								

LONG (currency received at maturity)			SHORT (currency paid at maturity)							
			USD	EUR	JPY	GBP	CHF	CNY	Other	Total
	2	**CURRENCY SWAPS (2.1 + 2.2)**								
	2.1	EXCHANGE OF NOTIONAL								
	2.1.a	USD								
	2.1.b	EUR								
	2.1.c	JPY								
	2.1.d	GBP								
	2.1.e	CHF								
	2.1.f	CNY								
	2.1.g	Other								
	2.2	ONLY EXCHANGE OF INTEREST								
	2.2.a	USD								
	2.2.b	EUR								
	2.2.c	JPY								
	2.2.d	GBP								
	2.2.e	CHF								
	2.2.f	CNY								
	2.2.g	Other								

Figures that must be reported
Category/crossing may not apply for some jurisdictions
Figures that do not have to be reported