Institution-to-Aggregate data: Immediate Counterparty Schedule

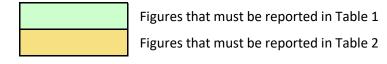
	Firm:											
	as of			CONSOLIDATED	BALANCE SHEET	(regulatory cons	olidation perime					
			CONSOLIDATED BALANCE SHEET (regulatory consolidation perimeter)									
			TABLE 1									
				THEREOF GRANULAR PORTFOLIO crossed with								
		INSTRUMENT	TOTAL POSITIONS	CURRENCY		REMAINING	MATURITY					
		P		[Country Currency]	NON MATURITY INSTRUMENTS	OVERNIGHT TO LESS THAN 3 MONTHS	3 MONTHS TO LESS THAN 1 YEAR	1 YEAR AND OVER				
		AS	SETS									
	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)										
nts	5.1	ASSET BACKED SECURITIES (ABS) OTHER SECURED DEBT SECURITIES										
mom	5.3	UNSECURED DEBT SECURITES UNSECURED DEBT SECURITES										
ng ai	6	FINANCIAL DERIVATIVES										
Carrying am	7	EQUITY INSTRUMENTS										
ర	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)										
		LIAB	ILITIES					_				
	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										
ιA	5.3	COMMERCIAL PAPER										
mounts	5.4	SENIOR UNSECURED LONG-TERM DEBTS										
amc	5.5 5.6	HYBRID CONTRACTS OTHER DEBT SECURITIES ISSUED CONVERTIBLE										
Carrying a	5.6	OTHER DEBT SECURITIES ISSUED CONVERTIBLE OTHER DEBT SECURITIES										
Carr	6	FINANCIAL DERIVATIVES										
J	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										

			CONSOLIDATED BALANCE SHEET (regulatory consolidation perimeter)								
INSTRUMENT				TA	ABLE 1						
			THEREOF GRANULAR PORTFOLIO crossed with								
		TOTAL POSITIONS	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)										



(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

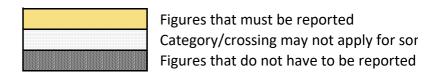
			1										
	Firm: as of												
			_										
			TABLE 2										
			Country 1 of 35: NAME: [Country name] COUNTRY CODE: xxxxx										
		INSTRUMENT	GRANULAR PORTFOLIO FOR COUNTRIES ABOVE THE THRESHOLD (max 35 countries, \$2bn minimum)										
						(max s	35 countri	es, şzbn m	inimum)	Positions by REMAINING			
				Pos	sitions by (COUNTERP	ARTY SEC	TOR			//ATURITY		
			SECTOR TOTAL					GOVERN-					
			(= CBS Total Claims)	BANKS	NBFIs	NFCs	HOUSE- HOLDS	MENT (1)	UNALLOCATED BY SECTOR	Non maturity Instruments	Less than 1 Year	1 Year and Over	
								(-/					
		T	ASSETS						8				
	2	CASH and BALANCES DUE FROM BANKS 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											
	4.1	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)											
amounts	5.2	OTHER SECURED DEBT SECURITIES											
	5.3	UNSECURED DEBT SECURITES											
Carrying	7	FINANCIAL DERIVATIVES EQUITY INSTRUMENTS											
Car	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	TAX ASSETS											
	13	OTHER ASSETS											
	14	TOTAL ASSETS (6 + 8 + 9.a + 10 + 11 + 12 + 13)											
	15	TOTAL FINANCIAL ASSETS BY POSITION TYPE excl. derivatives and other financial											
	13	advances - gross of allowances (1+2+3+4+5+7)											
	15.a	Cross-border positions in FX (2)											
<u>0</u>	15.a.i	of which in USD											
Мето	15.a.ii 15.b	in EUR 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	6									
	1	DEPOSITS											
	2	REPURCHASE AGREEMENTS											
	3 4	SECURITIES LENDING 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	COMMERCIAL DADER											
[5.3	COMMERCIAL PAPER											

INSTRUMENT		TABLE 2 Country 1 of 35: NAME: [Country name] COUNTRY CODE: xxxxx GRANULAR PORTFOLIO FOR COUNTRIES ABOVE THE THRESHOLD (max 35 countries, \$2bn minimum)										
			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
ıts	5.4	SENIOR UNSECURED LONG-TERM DEBTS										
nou	5.5	HYBRID CONTRACTS										
gan	5.6	OTHER DEBT SECURITIES ISSUED CONVERTIBLE										
Carrying amounts	5.7	OTHER DEBT SECURITIES										
ē	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)										
	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										
Memo	15.a.ii	in EUR										
Š	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 LI	ABILITIES su	bject to cr	edit risk							
ر. د	1	FINANCIAL GUARANTEES GIVEN (1.1 + 1.2)										
amounts	1.1	CDS and OTHER CREDIT DERIVATIVES (protection sold)										
	1.2	GUARANTEES EXTENDED										
ninal	2	CREDIT COMMITMENTS GIVEN (2.1 + 2.2)										
Nom	2.1	LOAN COMMITMENTS GIVEN										
	2.2	OTHER COMMITMENTS GIVEN										
	(1) Exclud	ling positions with central banks				at do not have crossing may r	-		tions			

Institution-to-Aggregate data: Financial Derivatives Schedule

DERIVATIVES									
Firm:									
as of									

		VALUATION							
	INSTRUMENT	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								



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

FOREIGN EXCHANGE DERIVATIVES Firm: as of 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 SHORT (currency sold at maturity)

			SHORT (currency sold at maturity)								
			USD	EUR	JPY	GBP	CHF	CNY	Other	Total	
	1	CURRENCY FORWARDS									
urity)	1.1	USD									
matı	1.2	EUR									
LONG (currency bought at maturity)	1.3	JPY									
LONG bought	1.4	GBP									
ency	1.5	CHF									
(curre	1.6	CNY									
	1.7	Other									
,	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									
rity)	2.1.d	GBP									
natui	2.1.e	CHF									
d at r	2.1.f	CNY									
LONG Seive	2.1.g	Other									
LONG (currency received at maturity)	2.2	ONLY EXCHANGE OF INTEREST									
rrenc	2.2.a	USD									
(cn	2.2.b	EUR									

Figures that must be reported

Category/crossing may not apply for some jurisdictions

Figures that do not have to be reported

JPY

GBP CHF

CNY

Other

2.2.c 2.2.d

2.2.e 2.2.f

2.2.g