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GENERAL INFORMATION ON RESPONDENT ORGANIZATION

Respondent Organization Information	Responses
Line Item 1: Legal Name	
Line Item 2: Certification	
Line Item 3: Tier 1 Capital	
Line Item 4: Capital Stock and Surplus	
Line Item 5: Total Consolidated Assets	
Line Item 6: Major Status	

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GENERAL INFORMATION ON COUNTERPARTIES

	Column A	Column B	Column C	Column D
	Counterparty Name	**Counterparty Type**	**Counterparty Classification**	**Counterparty Exemption Status**
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SCHEDULE G-1: GENERAL EXPOSURES

	Column A	Column B	Column C	Column D	Column E	Column F	Column G	Column H
	Deposits	Loans and Leases	Debt Securities or Investments	Equity Securities or Investments	Committed Credit Lines	Guarantees and Letters of Credit	Securitization Arising from Look-Through	**Total Gross Exposure: G-1 Schedule**
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	Column A	Column B	Column C	Column D	Column E	Column F	Column G	Column H	Column I	Column J	Column K	Column L	Column M	Column N
	Sovereign issuers (zero percent risk weight)						Sovereign issuers (20 or 50 percent risk weight)						Sov	
	Transferred			Received			Transferred			Received			Transferred	
	<=1 yr	>1 yr <=5 yrs	>5yrs	<=1 yr	>1 yr <=5 yrs	>5yrs	<=1 yr	>1 yr <=5 yrs	>5yrs	<=1 yr	>1 yr <=5 yrs	>5yrs	<=1 yr	>1 yr <=5 yrs
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	Column O	Column P	Column Q	Column R	Column S	Column T	Column U	Column V	Column W	Column X	Column Y	Column Z	Column AA	Column AB
	vereign issuers (100 percent risk weight)				Non-sovereign issuers (20 percent risk weight)								Non-sovereign issuers (50 percent risk we	
			Received			Transferred			Received			Transferred		
	>5yrs	<=1 yr	>1 yr <=5 yrs	>5yrs	<=1 yr	>1 yr <=5 yrs	>5yrs	<=1 yr	>1 yr <=5 yrs	>5yrs	<=1 yr	>1 yr <=5 yrs	>5yrs	<=1 yr
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	Column AC	Column AD	Column AE	Column AF	Column AG	Column AH	Column AI	Column AJ	Column AK	Column AL	Column AM	Column AN	Column AO	Column AP
	ight)		Non-sovereign issuers (100 percent risk weight)						Investment Grade Securitization Exposures					
	Received		Transferred			Received			Transferred			Received		
	>1 yr <=5 yrs	>5yrs	<=1 yr	>1 yr <=5 yrs	>5yrs	<=1 yr	>1 yr <=5 yrs	>5yrs	<=1 yr	>1 yr <=5 yrs	>5yrs	<=1 yr	>1 yr <=5 yrs	>5yrs
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	Column AQ	Column AR	Column AS	Column AT	Column AU	Column AV	Column AW	Column AX	Column AY	Column AZ	Column BA	Column BB
	Main Index Equities (including convertible bonds) and gold		Other Publicly Traded Equities (including convertible bonds)		Cash		Other		Internal Models Method, If Approved		Total Gross Exposure Under Bilateral Netting Agreements	Total Gross Exposure: G-2 Schedule
									Total Gross Exposure Under Bilateral Netting Agreements	Total Gross Exposure		
	Transferred	Received	Transferred	Received	Transferred	Received	Transferred	Received				
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	Column A	Column B	Column C	Column D	Column E	Column F	Column G	Column H	Column I	Column J	Column K	Column L	Column M	Column N
	Sovereign issuers (zero percent risk weight)						Sovereign issuers (20 or 50 percent risk weight)						Sov	
	Transferred			Received			Transferred			Received			Transferred	
	<=1 yr	>1 yr <=5 yrs	>5yrs	<=1 yr	>1 yr <=5 yrs	>5yrs	<=1 yr	>1 yr <=5 yrs	>5yrs	<=1 yr	>1 yr <=5 yrs	>5yrs	<=1 yr	>1 yr <=5 yrs
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	Column O	Column P	Column Q	Column R	Column S	Column T	Column U	Column V	Column W	Column X	Column Y	Column Z	Column AA	Column AB
	vereign issuers (100 percent risk weight)				Non-sovereign issuers (20 percent risk weight)								Non-sovereign issuers (50 percent risk we	
		Received			Transferred			Received			Transferred			
	>5yrs	<=1 yr	>1 yr <=5 yrs	>5yrs	<=1 yr	>1 yr <=5 yrs	>5yrs	<=1 yr	>1 yr <=5 yrs	>5yrs	<=1 yr	>1 yr <=5 yrs	>5yrs	<=1 yr
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	Column AC	Column AD	Column AE	Column AF	Column AG	Column AH	Column AI	Column AJ	Column AK	Column AL	Column AM	Column AN	Column AO	Column AP
	ight)		Non-sovereign issuers (100 percent risk weight)						Investment Grade Securitization Exposures					
	Received		Transferred			Received			Transferred			Received		
	>1 yr <=5 yrs	>5yrs	<=1 yr	>1 yr <=5 yrs	>5yrs	<=1 yr	>1 yr <=5 yrs	>5yrs	<=1 yr	>1 yr <=5 yrs	>5yrs	<=1 yr	>1 yr <=5 yrs	>5yrs
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	Column AQ	Column AR	Column AS	Column AT	Column AU	Column AV	Column AW	Column AX	Column AY	Column AZ	Column BA	Column BB
	Main Index Equities (including convertible bonds) and gold		Other Publicly Traded Equities (including convertible bonds)		Cash		Other		Internal Models Method, If Approved		Total Gross Exposure Under Bilateral Netting Agreements	Total Gross Exposure: G-3 Schedule
									Total Gross Exposure Under Bilateral Netting Agreements	Total Gross Exposure		
	Transferred	Received	Transferred	Received	Transferred	Received	Transferred	Received				
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SCHEDULE G-4: DERIVATIVES EXPOSURES

	Column A	Column B	Column C	Column D	Column E	Column F	Column G	Column H	Column I	Column J
	Gross Notional by Product Type						Internal Models Method, If Approved			
	Interest Rate	Foreign Exchange Rate	Credit	Equity	Commodity	Other	Total Gross Exposure Under Qualifying Master Netting Agreements	Total Gross Exposure	**Total Gross Exposure Under Qualifying Master Netting Agreements**	**Total Gross Exposure: G-4 Schedule**
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SCHEDULE G-5: RISK SHIFTING EXPOSURES

	Column A	Column B	Column C	Column D	Column E	Column F	Column G
	Eligible Collateral	Eligible Guarantees	Eligible Credit Derivatives	Other Eligible Hedges	Unused Portion of Certain Extensions of Credit	Credit Transactions Involving Excluded and Exempt Entities	**Total Gross Exposure: G-5 Schedule**
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SCHEDULE M-1: ELIGIBLE COLLATERAL

	Column A	Column B	Column C	Column D	Column E	Column F	Column G	Column H	Column I	Column J	Column K
	Sovereign issuers (zero percent risk weight)	Sovereign issuers (20 or 50 percent risk weight)	Sovereign issuers (100 percent risk weight)	Non-sovereign issuers (20 percent risk weight)	Non-sovereign issuers (50 percent risk weight)	Non-sovereign issuers (100 percent risk weight)	Main Index Equities (including convertible bonds) and gold	Other Publicly Traded Equities (including convertible bonds)	Cash	Other	**Total Credit Risk Mitigation: M-1 Schedule**
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SCHEDULE M-2: GENERAL RISK MITIGANTS

	Column A	Column B	Column C	Column D	Column E	Column F
	Eligible Guarantees	Eligible Credit Derivatives	Other Eligible Hedges	Unused Portion of Certain Extensions of Credit	Credit Transactions Involving Excluded and Exempt Entities	**Total Credit Risk Mitigation: M-2 Schedule**
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SUMMARY OF NET CREDIT EXPOSURES

	Column A	Column B	Column C	Column D	Column E	Column F	Column G	Column H	Column I	Column J	Column K	Column L
	Total G-1	Total G-2	Total G-3	Total G-4	Total G-5	**Gross Credit Exposure**	Total M-1	Total M-2	**Aggregate Credit Risk Mitigants**	**Aggregate Net Credit Exposure**	**Eligible Capital Base**	**Net Credit Exposure Ratio**
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SCHEDULE A-1: ECONOMIC INTERDEPENDENCE

	Column A	Column B	Column C	Column D	Column E	Column F
Interconnected Counterparty Group	Interdependent Counterparty 1	Interdependent Counterparty 2	Interdependent Counterparty 3	Interdependent Counterparty 4	Interdependent Counterparty 5	**Total Exposure to Connected Counterparty Group**
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SCHEDULE A-2: CONTROL RELATIONSHIPS

	Column A	Column B	Column C	Column D	Column E	Column F
Control Counterparty Group	Control Counterparty 1	Control Counterparty 2	Control Counterparty 3	Control Counterparty 4	Control Counterparty 5	**Total Exposure to Control Counterparty Group**
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