

SECOM-NEW EXTERNAL
Report-id : RPXL310E
REPORT TITLE PAGE

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REPORT NAME : CONCENTRATION RISK DETAILS REPORT

ATTENTION :

ADDRESSING INSTRUCTION DETAILS :

INSTRUCTING BUSINESS PARTNER : CH.999'999 XXX XXX
RECEIVING BUSINESS PARTNER : CH.999'999 XXX XXX
REPORT LANGUAGE : ENGLISH
ON-DEMAND/PERIODIC GENERATION : PERIODIC
REPORT OPTION : 1 CONCENTRATION RISK DETAILS REPORT

REPORT PARAMETERS

NONE

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 CONCENTRATION RISK LIMITS ON MARGIN COLLATERALS

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CREDIT GROUP XCM 01 X-CLEAR MEMBER CREDIT GROUP

CONCENTRATION RISK TYPE : ISSUER SPECIFIC

ISIN ISIN NAME	SECURITY TYPE	COLL. FACE VALUE	BOND ISSUE SIZE	RISK LIMIT % (CAP)	LIMIT USAGE %	RISK LIMIT EXCEEDANCE % COLL. ADJUSTMENT
CH.000'828'378'7 CANTON AARGAU 3 KT AARGAU 07	OTHER BOND	11.000	1'500.000	45.00	0.73	
CH.000'852'747'2 RFF 3.25 RESEAU 08	OTHER BOND	15.000	500'000'000.000	45.00	0.00	
CH.001'078'835'1 VONTOBEL FP 0 00-03 CUM	OTHER BOND	27.000	NOT AVAILABLE	45.00	NOT AVAILABLE	NOT AVAILABLE
CH.001'078'836'9 BANK VONTOBEL C 05.03 (SMI)	OTHER BOND	31.000	NOT AVAILABLE	45.00	NOT AVAILABLE	NOT AVAILABLE
CH.001'205'604'7 NESTLE/REG SH CHF1	OTHER BOND	35.000	403'520'000.000	45.00	0.00	
CH.001'209'068'1 VONTOBEL FP 0 01-04 CUM	OTHER BOND	39.000	NOT AVAILABLE	45.00	NOT AVAILABLE	NOT AVAILABLE

CONCENTRATION RISK TYPE : AVERAGE DAILY TRADING VOLUME(ADTV)

ISIN ISIN NAME	SECURITY TYPE	COLLATERAL QUANTITY	ADTV QUANTITY	RISK LIMIT % (CAP)	LIMIT USAGE %	RISK LIMIT EXCEEDANCE % COLL. ADJUSTMENT
CH.000'581'972'4 CIBA SPEC CHEMI/REG SH CHF1	EQUITY	3.000	NOT AVAILABLE	14.65	NOT AVAILABLE	NOT AVAILABLE
CH.000'589'575'7 EUROACTIVIDADE BEAR.CHF100 DFLT	EQUITY	7.000	NOT AVAILABLE	14.65	NOT AVAILABLE	NOT AVAILABLE
CH.000'853'646'5 THE SWATCH GRP SWATCH GRP N 2L	EQUITY	780.000	NOT AVAILABLE	14.65	NOT AVAILABLE	NOT AVAILABLE
CH.000'853'647'3 THE SWATCH GRP SWATCH GRP 2L	EQUITY	1'000.000	NOT AVAILABLE	14.65	NOT AVAILABLE	NOT AVAILABLE
CH.000'885'320'9 AGTA RECORD/BR SH CHF1	EQUITY	19.000	356.000	14.65	5.33	
CH.000'949'365'8 LONZA GRP REG. CHF 10	EQUITY	6'000.000	NOT AVAILABLE	14.65	NOT AVAILABLE	NOT AVAILABLE
CH.001'075'492'4 SCHWEITER TECHN/BR SH CHF1	EQUITY	23.000	NOT AVAILABLE	14.65	NOT AVAILABLE	NOT AVAILABLE

DE.000'716'460'0 EQUITY	6'400.000	2'739'837.000	14.65	0.23	
SAP/BR SH NPV					
FR.000'012'500'7 EQUITY	1'000.000	1'633'027.000	14.65	0.06	
CIE DE SAINT-GO/BR SH EUR4					
GB.000'688'462'0 EQUITY	1'000.000	NOT AVAILABLE	14.65	NOT AVAILABLE	NOT AVAILABLE
PILKINGTON PILKINGTON PLC					NOT AVAILABLE

CONCENTRATION RISK TYPE : COLLATERAL TYPE

COLL. TYPE	CRNC	COLL. VAL. IN CHF TOT. COLL. WORTH IN CHF	RISK-LIMIT % (CAP)	LIMIT USAGE %	RISK LIMIT EXCEEDANCE % COLL. ADJUSTMENT(CHF)
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CASH COLLATERAL	GBP	180'020.09 749'441.76	22.88	24.02	1.14 -11'083.78

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CONCENTRATION RISK LIMITS ON MARGIN COLLATERALS

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CREDIT GROUP XCM 01 X-CLEAR MEMBER CREDIT GROUP

CONCENTRATION RISK TYPE : COLLATERAL TYPE

COLL. TYPE	CRNC	COLL. VAL. IN CHF TOT. COLL. WORTH IN CHF	RISK-LIMIT % (CAP)	LIMIT USAGE %	RISK LIMIT EXCEEDANCE % COLL. ADJUSTMENT(CHF)
NON-GOVT BONDS RATING > A+		1'352.10 749'441.76	4.00	0.18	
NON-GOVT SPL. FEATURE BONDS		5'618.61 749'441.76	35.00	0.74	
EQUITIES		562'450.96 749'441.76	14.22	75.04	60.82 -531'452.95

CONCENTRATION RISK TYPE : CASH + SNBGC SECURITY COLLATERAL

COLL. VALUE IN CHF	TOT. COLL. WORTH IN CHF	RISK LIMIT % (FLOOR)	LIMIT USAGE %	RISK LMT NON COMPLIANCE %	COLL. ADJUSTMENT (CHF)
180'124.40	749'441.76	45.55	24.03	21.52	296'136.49

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CONCENTRATION RISK LIMITS ON DEFAULT FUND COLLATERALS

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CONCENTRATION RISK TYPE : COLLATERAL TYPE

COLL. TYPE	CRNC	COLL. VAL. IN CHF TOT. COLL. WORTH IN CHF	RISK-LIMIT % (CAP)	LIMIT USAGE %	RISK LIMIT EXCEEDANCE % COLL. ADJUSTMENT(CHF)
CASH COLLATERAL	CHF	214'999'999.98 214'999'999.98	22.88	100.00	77.12 -214'999'999.98

CONCENTRATION RISK TYPE : CASH + SNBGC SECURITY COLLATERAL

COLL. VALUE IN CHF	TOT. COLL. WORTH IN CHF	RISK LIMIT % (FLOOR)	LIMIT USAGE %	RISK LMT NON COMPLIANCE %	COLL. ADJUSTMENT (CHF)
214'999'999.98	214'999'999.98	45.55	100.00		

COLLATERAL ADJUSTMENT/RISK LIMIT EXCEEDANCE DETAILS ARE BASED ON SNAPSHOT AT REPORT GENERATION. ADJUSTMENTS MADE FOR PARTICULAR PARAMETER WILL IMPACT OTHER PARAMETERS.
*** End of Report ***