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SIX SIS Ltd

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REPORT NAME : OPEN POSITION DETAILS OF NCM

ATTENTION :

ADDRESSING INSTRUCTION DETAILS :

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INSTRUCTING BUSINESS PARTNER : CH.999'999 XXX ZUERICH

RECEIVING BUSINESS PARTNER : CH.999'999 XXX ZUERICH  
 REPORT LANGUAGE : GERMAN  
 ON-DEMAND/PERIODIC GENERATION : PERIODIC  
 REPORT OPTION : 1 NCM OPEN POSITION DETAILS

REPORT PARAMETERS

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 BUSINESS PARTNER : CH999999

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NCM ID : A999 xxxxxxxx XXXXXX SEC. ACTIVE

ASSET CLASS : EQUITY  
 BUCKET NAME : BU01  
 INITIAL MARGIN OF BUCKET (CHF) : 0.00  
 VARIATION MARGIN OF BUCKET (CHF) : 0.00

ISIN	GNRC	GNRC	SPEC	CRNC	OPEN	POS	OPEN AMOUNT (CHF)	INITIAL MARGIN (CHF)
-----								
CH.000'874'251'9	DI			CHF	0.000		0.00	0.00
0.00								
CH.001'200'526'7	DI			CHF	0.000		0.00	0.00

0.00

ASSET CLASS : EQUITY  
 BUCKET NAME : BU02  
 INITIAL MARGIN OF BUCKET(CHF) : 0.00  
 VARIATION MARGIN OF BUCKET (CHF): 0.00

ISIN	GNRC	GNRC	SPEC	CRNC	OPEN	POS	OPEN AMOUNT (CHF)	INITIAL MARGIN (CHF)
-----								
CH.000'249'745'8	DI			CHF	0.000		0.00	0.00
0.00								
CH.001'053'247'8	DI			CHF	0.000		0.00	0.00
0.00								
CH.001'103'746'9	DI			CHF	0.000		0.00	0.00
0.00								
CH.001'203'204'8	NO			CHF	0.000		0.00	0.00
0.00								
CH.001'221'405'9	DI			CHF	0.000		0.00	0.00
0.00								
CH.001'222'171'6	DI			CHF	0.000		0.00	0.00
0.00								
CH.001'225'515'1	NO			CHF	0.000		0.00	0.00
0.00								
CH.001'485'278'1	DI			CHF	0.000		0.00	0.00
0.00								
SE.000'010'103'2	NO			EUR	0.000		0.00	0.00
0.00								

ASSET CLASS : EQUITY  
 BUCKET NAME : BU03  
 INITIAL MARGIN OF BUCKET(CHF) : 0.00  
 VARIATION MARGIN OF BUCKET (CHF): 0.00

ISIN	GNRC	GNRC	SPEC	CRNC	OPEN	POS	OPEN AMOUNT (CHF)	INITIAL MARGIN (CHF)
-----								
VARIATION MARGIN(CHF)								
GRP								

CH.001'213'853'0	DI	CHF	0.000	0.00	0.00
0.00					
CH.001'233'237'2	DI	CHF	0.000	0.00	0.00
0.00					
CH.001'482'485'5	NO	CHF	0.000	0.00	0.00
0.00					
CH.002'489'948'3	DI	CHF	0.000	0.00	0.00
0.00					
CH.003'785'164'6	DI	CHF	0.000	0.00	0.00
0.00					

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NCM ID            : A999    xxxxxxxx    XXXXXX    SEC.    ACTIVE

ASSET CLASS : BOND  
 BUCKET NAME : BU01  
 INITIAL MARGIN OF BUCKET (CHF) : 39.12  
 VARIATION MARGIN OF BUCKET (CHF): 5'152.10

ISIN	GNRC	GNRC	SPEC	CRNC	OPEN	POS	OPEN AMOUNT (CHF)	INITIAL MARGIN (CHF)
CH.001'037'930'0	NO			CHF	0.000		0.00	0.00
0.00								
CH.001'646'927'9	NO			CHF	0.000		0.00	0.00
0.00								
CH.002'229'975'1	NO			CHF	5'000.000		67.90	39.12
5'152.10								

ASSET CLASS : BOND  
 BUCKET NAME : BU03  
 INITIAL MARGIN OF BUCKET (CHF) : 75.00  
 VARIATION MARGIN OF BUCKET (CHF): 9'933.10

ISIN	GNRC	GNRC	SPEC	CRNC	OPEN	POS	OPEN AMOUNT (CHF)	INITIAL MARGIN (CHF)
CH.001'117'441'1	NO			CHF	10'000.000		67.90	75.00
9'933.10								

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NCM ID                : A999    xxxxxxxx    XXXXXX    SEC.        ACTIVE

ASSET CLASS : CRBS  
 BUCKET NAME : BU02  
 INITIAL MARGIN OF BUCKET (CHF) : 34'281.51  
 VARIATION MARGIN OF BUCKET (CHF) : -43'087.42

ISIN	GNRC	GNRC	SPEC	CRNC	OPEN	POS	OPEN AMOUNT (CHF)	INITIAL MARGIN (CHF)
-----								
DE.000'A1A'4YE'7	NO			EUR	0.000		0.00	0.00
0.00								
DE.000'A1A'4YF'4	NO			EUR	19'900.000		385'902.72	34'281.51
-43'087.42								

SUMMARY DETAILS

MARGIN DETAILS FOR ASSET CLASS : EQUITY

-----  
 INITIAL MARGIN OF ALL BUCKETS (CHF) : 0.00  
 INTER BUCKET MARGIN OFFSET (CHF) : 0.00  
 TOTAL INITIAL MARGIN (CHF) : 0.00  
 TOTAL VARIATION MARGIN (CHF) : 0.00

MARGIN DETAILS FOR ASSET CLASS : BOND

-----  
 INITIAL MARGIN OF ALL BUCKETS (CHF) : 114.12  
 INTER BUCKET MARGIN OFFSET (CHF) : 0.00  
 TOTAL INITIAL MARGIN (CHF) : 114.12  
 TOTAL VARIATION MARGIN (CHF) : 15'085.20

MARGIN DETAILS FOR ASSET CLASS : CRBS

-----  
 INITIAL MARGIN OF ALL BUCKETS (CHF) : 34'281.51  
 INTER BUCKET MARGIN OFFSET (CHF) : 0.00  
 TOTAL INITIAL MARGIN (CHF) : 34'281.51

TOTAL VARIATION MARGIN (CHF) : -43'087.42

TOTAL MARGIN ACROSS ALL ASSET CLASSES

-----  
INITIAL MARGIN ACROSS ALL ASSET CLASSES (CHF) : 34'395.63  
CROSS ASSET MARGIN OFFSET (CHF) : 0.00  
TOTAL INITIAL MARGIN (CHF) : 34'395.63  
TOTAL VARIATION MARGIN (CHF) : -28'002.22

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NCM ID : B999 xxxxxxxx XXXXXX XXX. ACTIVE

ASSET CLASS : EQUITY  
 BUCKET NAME : BU02  
 INITIAL MARGIN OF BUCKET (CHF) : 0.00  
 VARIATION MARGIN OF BUCKET (CHF) : 0.00

ISIN	GNRC	GNRC	SPEC	CRNC	OPEN	POS	OPEN AMOUNT (CHF)	INITIAL MARGIN (CHF)
CH.000'900'296'2	DI			CHF	0.000		0.00	0.00
CH.001'057'076'7	NO			CHF	0.000		0.00	0.00
DE.000'A0J'333'2	NO			EUR	0.000		0.00	0.00
DE.000'500'340'4	NO			EUR	0.000		0.00	0.00
DE.000'519'000'3	NO			EUR	0.000		0.00	0.00
DE.000'555'750'8	NO			EUR	0.000		0.00	0.00

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NCM ID : B999 xxxxxxxx XXXXXX XXX. ACTIVE

ASSET CLASS : CRBS  
 BUCKET NAME : BU02  
 INITIAL MARGIN OF BUCKET (CHF) : 37'210.08  
 VARIATION MARGIN OF BUCKET (CHF): -44'446.91

ISIN	GNRC	GNRC	SPEC	CRNC	OPEN	POS	OPEN AMOUNT (CHF)	INITIAL MARGIN (CHF)
-----								
DE.000'A1A'4YE'7	NO			EUR	0.000		0.00	0.00
0.00								
DE.000'A1A'4YF'4	NO			EUR	21'600.000		416'547.93	37'210.08
-44'446.91								

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NCM ID : B999 xxxxxxxx XXXXXX XXX. ACTIVE  
ASSET CLASS : CRBF

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BUCKET NAME                : BU03
INITIAL MARGIN OF BUCKET (CHF) : 227'569.07
VARIATION MARGIN OF BUCKET (CHF): 0.00

ISIN      GNRC GNRC  SPEC      CRNC      OPEN  POS      OPEN AMOUNT (CHF)  INITIAL MARGIN (CHF)
VARIATION MARGIN (CHF)
GRP
-----
DE.000'A1E'ZKY'4  NO      EUR      100.000      -2'032'925.44      227'569.07
0.00

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SUMMARY DETAILS

MARGIN DETAILS FOR ASSET CLASS : EQUITY

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-----
INITIAL MARGIN OF ALL BUCKETS (CHF) : 0.00
INTER BUCKET MARGIN OFFSET (CHF) : 0.00
TOTAL INITIAL MARGIN (CHF) : 0.00
TOTAL VARIATION MARGIN (CHF) : 0.00

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MARGIN DETAILS FOR ASSET CLASS : CRBS

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-----
INITIAL MARGIN OF ALL BUCKETS (CHF) : 37'210.08
INTER BUCKET MARGIN OFFSET (CHF) : 0.00
TOTAL INITIAL MARGIN (CHF) : 37'210.08
TOTAL VARIATION MARGIN (CHF) : -44'446.91

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MARGIN DETAILS FOR ASSET CLASS : CRBF

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-----
INITIAL MARGIN OF ALL BUCKETS (CHF) : 227'569.07
INTER BUCKET MARGIN OFFSET (CHF) : 0.00
TOTAL INITIAL MARGIN (CHF) : 227'569.07
TOTAL VARIATION MARGIN (CHF) : 0.00
EOD VARIATION MARGIN (EUR) : 0.00

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TOTAL MARGIN ACROSS ALL ASSET CLASSES

-----  
INITIAL MARGIN ACROSS ALL ASSET CLASSES (CHF) : 264'779.15  
CROSS ASSET MARGIN OFFSET (CHF) : 0.00  
TOTAL INITIAL MARGIN (CHF) : 264'779.15  
TOTAL VARIATION MARGIN (CHF) : -44'446.91  
EOD VARIATION MARGIN (EUR) FOR CRBF ALONE : 0.00

\*\*\* End of Report \*\*\*