

- Default scenarios (customers and individual payments)
- Payment deferral
- Expected volume of new business
- Premature payments (prepayments)
- Development of market data (interest rates and exchange rates)
- Counterbalancing capacity

| | | | | | | | | | | |
|---|----------------|---|-----------------------------|-------------------------------------|---------------------|-------------------|-------------------|-------------------|-------------------|------------|
| Table With Subtotal | | Cumulated Sum | | Time Bucket end | | | | | | |
| Capital and interest (balance sheet currency) | | Asset/Liability | Bank Segment Description | Time Bucket end | 2018-09-01 | 2018-09-07 | 2018-09-14 | 2018-09-30 | 2018-11-30 | 2019-01 |
| Capital (balance sheet currency) - | Order Number - | Capital and interest (balance sheet currency) - | Currency - | Interest (balance sheet currency) - | Time Bucket start - | | | | | |
| | | ▲ Asset/Liability | Bank Segment Description | Time Bucket end | 2018-09-01 | 2018-09-07 | 2018-09-14 | 2018-09-30 | 2018-11-30 | 2019-01 |
| | | ▲ A | Fixed Assets | | 223,404.43 | 35,074,698.11 | 14,970,738.83 | 93,040,349.52 | 133,489,218.16 | 96,529 |
| | | | Investments in Subsidiaries | | | 2,263,571.57 | 2,695.22 | 2,695.22 | 11,399,328.25 | 1,752 |
| | | | Investments-Unencumbered | | 798.91 | 28,477,734.08 | 22,697,602.77 | 72,435,056.16 | 119,112,103.16 | 47,959 |
| | | | Loans & Advances | | 9,038,813.38 | 1,259,058.27 | 1,354,026.82 | 21,028,470.53 | 49,908,636.84 | 78,081 |
| | | | Other Assets | | 15,658.42 | 106,996.87 | 46,738.53 | 352,408.55 | 3,079,672.66 | 891 |
| | | | | | 9,278,675.14 | 67,182,058.90 | 39,069,106.95 | 186,858,799.98 | 316,988,959.07 | 225,214 |
| | | ▲ L | Acceptances | | -432,877,588.49 | | | | | |
| | | | Current Accounts | | -97,416,967.67 | | -35,387,310.65 | -17,693,655.33 | -7,077,462.14 | |
| | | | Due to Banks | | -58,204,281.20 | | | | | |
| | | | Margin Accounts | | -45,181,177.85 | | -16,412,339.84 | -8,206,169.96 | -3,282,467.99 | |
| | | | Reserve Requirement | | -2,136,924,239.97 | | | | | |
| | | | Saving Accounts | | -194,620,733.59 | | -70,697,174.56 | -35,348,587.32 | -14,139,434.96 | |
| | | | Time Deposits | | -3,847,739,319.59 | | | | | |
| | | | | | -6,812,964,308.36 | | -122,496,825.05 | -61,248,412.61 | -24,499,365.09 | |
| | | | Totals | | -6,803,685,633.22 | -6,736,503,574.32 | -6,819,931,292.42 | -6,694,320,725.05 | -6,401,831,131.07 | -6,176,616 |