

**REPORT**  
for capital requirement for counterparty risk

**1. Capital requirement for counterparty risk in case of free deliveries**

Ref. no.	DESCRIPTION	Exposure	Credit risk weight	Weighted exposure	Capital requirement
1	2	3	4	$5=3*4$	$6=8\%*5$
1	Claims with 0% risk weight		0%		
2	Claims with 20% risk weight		20%		
3	Claims with 50% risk weight		50%		
4	Claims with 100% risk weight		100%		
5	Claims with 125% risk weight		125%		
6	<b>Total capital requirement</b>				<b>0</b>

**2. Capital requirement for counterparty risk arising from repo-agreements on sale or purchase of securities and commodities and agreements on lending or borrowing securities and commodities**

Ref. no.	DESCRIPTION	Market value	Exposure	Credit risk weight	Weighted exposure	Capital requirement
1	2	3	4	5	$6=4*5$	$7=8\%*6$
1	Claims with 0% risk weight			0%		
2	Claims with 20% risk weight			20%		
3	Claims with 50% risk weight			50%		
4	Claims with 100% risk weight			100%		
5	Claims with 125% risk weight			125%		
6	<b>Total capital requirement</b>					<b>0</b>

**3. Capital requirement for counterparty risk arising from positions in financial derivatives traded over the counter**

Ref. no.	DESCRIPTION	Nominal value	Conversion factors	Potential exposure	Current exposure	Exposure
1	2	3	4	$5=3*4$	6	$7=(5+6)$
1	Interest rate contracts					
	To 1 year		0.0%			
	From 1 to 5 years		0.5%			
	Over 5 years		1.5%			
2	Exchange rate and gold contracts					
	To 1 year		1.0%			
	From 1 to 5 years		5.0%			
	Over 5 years		7.5%			
3	Equity contracts					
	To 1 year		6%			
	From 1 to 5 years		8%			
	Over 5 years		10%			
4	Precious metals, except for gold, contracts					
	To 1 year		7%			
	From 1 to 5 years		7%			

	Over 5 years		8%			
5	Commodity contracts					
	To 1 year		10%			
	From 1 to 5 years		12%			
	Over 5 years		15%			
Ref. no.	DESCRIPTION	Exposure	Credit risk weight	Weighted exposure	Capital requirement	
1	2	3	4	5=3*4	6=8%*5	
1	Claims with 0% risk weight		0%			
2	Claims with 20% risk weight		20%			
3	Claims with 50% risk weight		50%			
4	Claims with 100% risk weight		100%			
5	Claims with 125% risk weight		125%			
6	Total capital requirement					0

#### 4. Capital requirement for counterparty risk arising from other positions of the trading book

Ref. no.	DESCRIPTION	Exposure	Credit risk weight	Weighted exposure	Capital requirement	
1	2	3	4	5=3*4	6=8%*5	
1	Claims with 0% risk weight		0%			
2	Claims with 20% risk weight		20%			
3	Claims with 50% risk weight		50%			
4	Claims with 100% risk weight		100%			
5	Claims with 125% risk weight		125%			
6	Total capital requirement					0

#### 5. Capital requirement for counterparty risk - summary report

Ref. no.	Capital requirement for counterparty risk	Amount
1	2	3
1	Capital requirement for counterparty risk in case of free deliveries	0
2	Capital requirement for counterparty risk arising from repo-agreements on sale or purchase of securities and commodities and agreements on lending or borrowing securities and commodities	0
3	Capital requirement for counterparty risk arising from positions in financial derivatives traded over the counter	0
4	Capital requirement for counterparty risk arising from other positions of the trading book	0
5	Total capital requirement for counterparty risk	0