Jun-08

4.4 Interest Rate Risk in the Banking Book

Item	Nature of Item	Risk
4.4.1	Interest Rate Risk - Accounting Currency	0
4.4.2	Interest Rate Risk - Other Currency (1)	0
4.4.3	Interest Rate Risk - Other Currency (2)	0
4.4.4	Interest Rate Risk - Other Currency (3)	0
4.4.5	Interest Rate Risk - All Other Currencies	0
	Total Interest Rate Risk	0
	As a percentage of Tier 1 and Tier 2 capital	#DIV/0!

Interest Rate Risk - Accounting Currency

Line	Up to 1 Month	1 month to <3 months	3 months to <6 months	6 months to <12 months	1 year to <2 years	2 years to <4 years	4 years to <10 years	Over 10 years
A Shock move 200bp								
A.1 Balance Sheet Assets								
A.1.1 Deposits with banks/building societies								
A.1.2 Debt Securities								
A.1.3 Loans and Overdrafts								
A.1.4 Mortgages								
A.1.5 All Other Balance Sheet Assets								
A.1 Balance Sheet Assets								
A.2 Off Balance Sheet Assets								
A.2.1 Interest Rate Contracts								
A.2.2 Forward Foreign Exchange Purchases								
A.2.3 Other								
A.2 Off Balance Sheet Assets								
A Assets								
B Shock move 200bp								
B.1 Balance Sheet Liabilities								
B.1.1 Call/Notice Accounts								
B.1.2 Fixed Term Accounts								
B.1.3 Other Accounts								
B.1.4 Bonds Issued								
B.1.5 All Other Balance Sheet Liabilities								
B.1 Balance Sheet Liabilities								
B.2 Off Balance Sheet Liabilities								
B.2.1 Interest Rate Contracts								
B.2.2 Forward Foreign Exchange Sales								
B.2.3 Other								
B.2 Off Balance Sheet Liabilities								
B Liabilities								
C Shock move 200bp								
C.1 Net Position								
C.2 Weighting	(0.08%)	(0.32%)	(0.72%)	(1.43%)	(2.77%)	(5.45%)	(11.57%)	(17.84%)
C.3 Weighted Position								
D Loss								

Interest Rate Risk - Other currency (1)

Line	Up to 1 Month	1 month to <3 months	3 months to <6 months	6 months to <12 months	1 year to <2 years	2 years to <4 years	4 years to <10 years	Over 10 years
A Shock move 200bp								
A.1 Balance Sheet Assets								
A.1.1 Deposits with banks/building societies								
A.1.2 Debt Securities								
A.1.3 Loans and Overdrafts								
A.1.4 Mortgages								
A.1.5 All Other Balance Sheet Assets								
A.1 Balance Sheet Assets								
A.2 Off Balance Sheet Assets								
A.2.1 Interest Rate Contracts								
A.2.2 Forward Foreign Exchange Purchases								
A.2.3 Other								
A.2 Off Balance Sheet Assets								
A Assets								
B Shock move 200bp								
B.1 Balance Sheet Liabilities								
B.1.1 Call/Notice Accounts								
B.1.2 Fixed Term Accounts								
B.1.3 Other Accounts								
B.1.4 Bonds Issued								
B.1.5 All Other Balance Sheet Liabilities								
B.1 Balance Sheet Liabilities								
B.2 Off Balance Sheet Liabilities								
B.2.1 Interest Rate Contracts								
B.2.2 Forward Foreign Exchange Sales								
B.2.3 Other								
B.2 Off Balance Sheet Liabilities								
B Liabilities								
C Shock move 200bp								
C.1 Net Position								
C.2 Weighting	(0.08%)	(0.32%)	(0.72%)	(1.43%)	(2.77%)	(5.45%)	(11.57%)	(17.84%)
C.3 Weighted Position								

D	**Loss**	

Interest Rate Risk - Other currency (2)

Line	Up to 1 Month	1 month to <3 months	3 months to <6 months	6 months to <12 months	1 year to <2 years	2 years to <4 years	4 years to <10 years	Over 10 years
A Shock move 200bp								
A.1 Balance Sheet Assets								
A.1.1 Deposits with banks/building societies								
A.1.2 Debt Securities								
A.1.3 Loans and Overdrafts								
A.1.4 Mortgages								
A.1.5 All Other Balance Sheet Assets								
A.1 Balance Sheet Assets								
A.2 Off Balance Sheet Assets								
A.2.1 Interest Rate Contracts								
A.2.2 Forward Foreign Exchange Purchases								
A.2.3 Other								
A.2 Off Balance Sheet Assets								
A Assets								
B Shock move 200bp								
B.1 Balance Sheet Liabilities								
B.1.1 Call/Notice Accounts								
B.1.2 Fixed Term Accounts								
B.1.3 Other Accounts								
B.1.4 Bonds Issued								
B.1.5 All Other Balance Sheet Liabilities								
B.1 Balance Sheet Liabilities								
B.2 Off Balance Sheet Liabilities								
B.2.1 Interest Rate Contracts								
B.2.2 Forward Foreign Exchange Sales								
B.2.3 Other								
B.2 Off Balance Sheet Liabilities								
B Liabilities								
C Shock move 200bp								
C.1 Net Position								
C.2 Weighting	(0.08%)	(0.32%)	(0.72%)	(1.43%)	(2.77%)	(5.45%)	(11.57%)	(17.84%)
C.3 Weighted Position								

D Loss	

Interest Rate Risk - Other currency (3)

Line	Up to 1 Month	1 month to <3 months	3 months to <6 months	6 months to <12 months	1 year to <2 years	2 years to <4 years	4 years to <10 years	Over 10 years
A Shock move 200bp								
A.1 Balance Sheet Assets								
A.1.1 Deposits with banks/building societies								
A.1.2 Debt Securities								
A.1.3 Loans and Overdrafts								
A.1.4 Mortgages								
A.1.5 All Other Balance Sheet Assets								
A.1 Balance Sheet Assets								
A.2 Off Balance Sheet Assets								
A.2.1 Interest Rate Contracts								
A.2.2 Forward Foreign Exchange Purchases								
A.2.3 Other								
A.2 Off Balance Sheet Assets								
A Assets								
B Shock move 200bp								
B.1 Balance Sheet Liabilities								
B.1.1 Call/Notice Accounts								
B.1.2 Fixed Term Accounts								
B.1.3 Other Accounts								
B.1.4 Bonds Issued								
B.1.5 All Other Balance Sheet Liabilities								
B.1 Balance Sheet Liabilities								
B.2 Off Balance Sheet Liabilities								
B.2.1 Interest Rate Contracts								
B.2.2 Forward Foreign Exchange Sales								
B.2.3 Other								
B.2 Off Balance Sheet Liabilities								
B Liabilities								
C Shock move 200bp								
C.1 Net Position								
C.2 Weighting	(0.08%)	(0.32%)	(0.72%)	(1.43%)	(2.77%)	(5.45%)	(11.57%)	(17.84%)
C.3 Weighted Position								

D Loss	

Interest Rate Risk - All Other Currencies

Line		Up to 1 Month	1 month to <3 months	3 months to <6 months	6 months to <12 months	1 year to <2 years	2 years to <4 years	4 years to <10 years	Over 10 years
A	**Shock move 200bp**								
A.1	**Balance Sheet Assets**								
A.1.1	Deposits with banks/building societies								
A.1.2	Debt Securities								
A.1.3	Loans and Overdrafts								
A.1.4	Mortgages								
A.1.5	All Other Balance Sheet Assets								
A.1	**Balance Sheet Assets**								
A.2	**Off Balance Sheet Assets**								
A.2.1	Interest Rate Contracts								
A.2.2	Forward Foreign Exchange Purchases								
A.2.3	Other								
A.2	**Off Balance Sheet Assets**								
A	**Assets**								
B	**Shock move 200bp**								
B.1	**Balance Sheet Liabilities**								
B.1.1	Call/Notice Accounts								
B.1.2	Fixed Term Accounts								
B.1.3	Other Accounts								
B.1.4	Bonds Issued								
B.1.5	All Other Balance Sheet Liabilities								
B.1	**Balance Sheet Liabilities**								
B.2	**Off Balance Sheet Liabilities**								
B.2.1	Interest Rate Contracts								
B.2.2	Forward Foreign Exchange Sales								
B.2.3	Other								
B.2	**Off Balance Sheet Liabilities**								
B	**Liabilities**								
C	**Shock move 200bp**								
C.1	Net Position								
C.2	Weighting	(0.08%)	(0.32%)	(0.72%)	(1.43%)	(2.77%)	(5.45%)	(11.57%)	(17.84%)
C.3	**Weighted Position**								

D	**Loss**	