

Jun-08 ▼

STANDARDISED APPROACH TO MARKET RISK - FX & Gold

A	Currency/Gold	Net spot claims (liabilities)	Net forward purchases (sales)	Net overall long/short position
A.1	GBP			0
A.2	USD			0
A.3	EUR			0
A.4	CHF			0
A.5	CAD			0
A.6	JPY			0
A.7	AUD			0
A.8	All other - Long			0
A.9	All other - Short			0
A.10	Balancing Item			0
A.11	Aggregate Net Long Open position			0
B	Gold			0
C	Capital Requirement			0
D	Risk Weighted Asset Equivalent			0

STANDARDISED APPROACH TO MARKET RISK - Commodities

A	Commodity Types	Positions			Capital Charges
		Gross Long	Gross Short	Net Open Position	Simplified Approach
A.1	Precious metals (excluding gold)			0	0
A.2	Base metals			0	0
A.3	Energy contracts			0	0
A.4	Other Contracts			0	0
A.5	Total	0	0	0	0

B	Risk Weighted Asset Equivalent	0
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