

REPORTon off-balance sheet credit risk-weighted assets
as of _____

in 000 of denars

Ref. no.	Financial derivatives	Nominal amount	Conversion factor	Weight	Weighted amount
1	2	3	4	5	6=3*4*5
	Financial derivatives - interest rate				
1	Maturity of up to 1 year - 0% weight		0.50%	0%	0
2	Maturity of up to 1 year - 20% weight		0.50%	20%	0
3	Maturity of up to 1 year - 50% weight		0.50%	50%	0
4	Maturity of up to 1 year - 100% weight		0.50%	100%	0
5	Maturity from 1 to 2 years - 0% weight		1%	0%	0
6	Maturity from 1 to 2 years - 20% weight		1%	20%	0
7	Maturity from 1 to 2 years - 50% weight		1%	50%	0
8	Maturity from 1 to 2 years - 100% weight		1%	100%	0
9	Maturity of over 2 years - 0% weight		X	0%	0
10	Maturity of over 2 years - 20% weight		X	20%	0
11	Maturity of over 2 years - 50% weight		X	50%	0
12	Maturity of over 2 years - 100% weight		X	100%	0
	Financial derivatives - exchange rate and gold				
13	Maturity of up to 1 year - 0% weight		2%	0%	0
14	Maturity of up to 1 year - 20% weight		2%	20%	0
15	Maturity of up to 1 year - 50% weight		2%	50%	0
16	Maturity of up to 1 year - 100% weight		2%	100%	0
17	Maturity from 1 to 2 years - 0% weight		5%	0%	0
18	Maturity from 1 to 2 years - 20% weight		5%	20%	0
19	Maturity from 1 to 2 years - 50% weight		5%	50%	0
20	Maturity from 1 to 2 years - 100% weight		5%	100%	0
21	Maturity of over 2 years - 0% weight		Y	0%	0
22	Maturity of over 2 years - 20% weight		Y	20%	0
23	Maturity of over 2 years - 50% weight		Y	50%	0
24	Maturity of over 2 years - 100% weight		Y	100%	0
I	Total (1 to 24)	0			0

$$X = 1\% + 1\% \times N$$

$$Y = 5\% + 3\% \times N$$

where N is the number of the remaining years after the 2nd year of the due date of the financial derivative