

APKRV-2/2 Form
Mark to market method

on off-balance sheet credit risk-weighted assets
as of

Ref. no.	Financial derivatives	Nominal amount	Conversion factor	Potential exposure	Current exposure	Credit equivalent	Weight	Weighted amount
1	2	3	4	5=(3*4)	6	7=(5+6)	8	9=(7*8)
	Financial derivatives - interest rate							
1	Residual maturity of up to 1 year - 0% weight		0%				0%	0
2	Residual maturity of up to 1 year - 20% weight		0%				20%	0
3	Residual maturity of up to 1 year - 50% weight		0%				50%	0
4	Residual maturity of up to 1 year - 100% weight		0%				100%	0
5	Residual maturity from 1 to 5 years - 0% weight		0.5%				0%	0
6	Residual maturity from 1 to 5 years - 20% weight		0.5%				20%	0
7	Residual maturity from 1 to 5 years - 50% weight		0.5%				50%	0
8	Residual maturity from 1 to 5 years - 100% weight		0.5%				100%	0
9	Residual maturity of over 5 years - 0% weight		1.5%				0%	0
10	Residual maturity of over 5 years - 20% weight		1.5%				20%	0
11	Residual maturity of over 5 years - 50% weight		1.5%				50%	0
12	Residual maturity of over 5 years - 100% weight		1.5%				100%	0
	Financial derivatives - exchange rate and gold							
13	Residual maturity of up to 1 year - 0% weight		1%				0%	0
14	Residual maturity of up to 1 year - 20% weight		1%				20%	0
15	Residual maturity of up to 1 year - 50% weight		1%				50%	0
16	Residual maturity of up to 1 year - 100% weight		1%				100%	0
17	Residual maturity from 1 to 5 years - 0% weight		5.0%				0%	0
18	Residual maturity from 1 to 5 years - 20% weight		5.0%				20%	0
19	Residual maturity from 1 to 5 years - 50% weight		5.0%				50%	0
20	Residual maturity from 1 to 5 years - 100% weight		5.0%				100%	0
21	Residual maturity of over 5 years - 0% weight		7.5%				0%	0
22	Residual maturity of over 5 years - 20% weight		7.5%				20%	0
23	Residual maturity of over 5 years - 50% weight		7.5%				50%	0
24	Residual maturity of over 5 years - 100% weight		7.5%				100%	0
	Financial derivatives - equities							
25	Residual maturity of up to 1 year - 0% weight		6%				0%	0
26	Residual maturity of up to 1 year - 20% weight		6%				20%	0
27	Residual maturity of up to 1 year - 50% weight		6%				50%	0
28	Residual maturity of up to 1 year - 100% weight		6%				100%	0
29	Residual maturity from 1 to 5 years - 0% weight		8%				0%	0
30	Residual maturity from 1 to 5 years - 20% weight		8%				20%	0
31	Residual maturity from 1 to 5 years - 50% weight		8%				50%	0
32	Residual maturity from 1 to 5 years - 100% weight		8%				100%	0
33	Residual maturity of over 5 years - 0% weight		10%				0%	0
34	Residual maturity of over 5 years - 20% weight		10%				20%	0
35	Residual maturity of over 5 years - 50% weight		10%				50%	0
36	Residual maturity of over 5 years - 100% weight		10%				100%	0
	Financial derivatives - precious metals (other than gold)							

Ref. no.	Financial derivatives	Nominal amount	Conversion factor	Potential exposure	Current exposure	Credit equivalent	Weight	Weighted amount
1	2	3	4	5=(3*4)	6	7=(5+6)	8	9=(7*8)
37	Residual maturity of up to 1 year - 0% weight		7%				0%	0
38	Residual maturity of up to 1 year - 20% weight		7%				20%	0
39	Residual maturity of up to 1 year - 50% weight		7%				50%	0
40	Residual maturity of up to 1 year - 100% weight		7%				100%	0
41	Residual maturity from 1 to 5 years - 0% weight		7%				0%	0
42	Residual maturity from 1 to 5 years - 20% weight		7%				20%	0
43	Residual maturity from 1 to 5 years - 50% weight		7%				50%	0
44	Residual maturity from 1 to 5 years - 100% weight		7%				100%	0
45	Residual maturity of over 5 years - 0% weight		8%				0%	0
46	Residual maturity of over 5 years - 20% weight		8%				20%	0
47	Residual maturity of over 5 years - 50% weight		8%				50%	0
48	Residual maturity of over 5 years - 100% weight		8.0%				100%	0
	Financial derivatives - commodities (other than precious metals)							
49	Residual maturity of up to 1 year - 0% weight		10%				0%	0
50	Residual maturity of up to 1 year - 20% weight		10%				20%	0
51	Residual maturity of up to 1 year - 50% weight		10%				50%	0
52	Residual maturity of up to 1 year - 100% weight		10%				100%	0
53	Residual maturity from 1 to 5 years - 0% weight		12%				0%	0
54	Residual maturity from 1 to 5 years - 20% weight		12%				20%	0
55	Residual maturity from 1 to 5 years - 50% weight		12%				50%	0
56	Residual maturity from 1 to 5 years - 100% weight		12%				100%	0
57	Residual maturity of over 5 years - 0% weight		15%				0%	0
58	Residual maturity of over 5 years - 20% weight		15%				20%	0
59	Residual maturity of over 5 years - 50% weight		15%				50%	0
60	Residual maturity of over 5 years - 100% weight		15%				100%	0
I	Total (1 to 60)	0		0	0	0	0	0