

REPORT
on capital requirement for exceeding of exposure limits

1. Total amount of exposure from each exceeding

Ref. no.	DESCRIPTION	Weight	Amount	Weighted position
1	2	3	4	5=3*4
1	Own funds			
2	Allowed amount of exposure			
3	Exposure from positions in the banking book			
4	Amount of available own funds (2-3)			
5	Net-exposure from positions in the trading book (table 2)		0	
	Instrument 2			
	Instrument 1			
	Instrument 3			
	...			
6	Excess of exposure (5-4)			
7	Net-exposure from positions in the trading book subject to calculation of capital requirement for exceeding of exposure limit		0	0
	Instrument			
	Instrument			
	...			

Please do not fill-in the shadowed fields.

2. Net-exposure from positions in the trading book for each noncompliance

Ref. no.	POSITIONS IN THE TRADING BOOK	Weight	Exposure	Weighted position
1	2	3	4	5=3*4
1	Instrument 1		0	
	long position			
	short position			
2	Instrument 2		0	
	long position			
	short position			
3	Instrument 3		0	

	long position			
	short position			
4	...			
I	Net-exposure from positions in the trading book		0	
	Instrument 2			
	Instrument 1			
	Instrument 3			
	...			

3. Capital requirement for each exceeding of the exposure limit

Ref. no.	DESCRIPTION	Weighted position	Weight	Capital requirement
1	2	3	4	5=3*4
1	Net-exposure with noncompliance of up to 10 days		200%	
2	Net-exposure with noncompliance of more than 10 days			
	noncompliance up to 40% of the own funds		200%	
	noncompliance of 40% - 60% of the own funds		300%	
	noncompliance of 60% - 80% of the own funds		400%	
	noncompliance of 80% - 100% of the own funds		500%	
	noncompliance of 100% - 250% of the own funds		600%	
	noncompliance of over 200% of the own funds		900%	
3	Total capital requirement (1+2)			0

4. Total capital requirement for the exceeding of the exposure limit

Ref. no.	Capital requirement for the exceeding of the exposure limit	Capital requirement
1	2	3
1		
2		
3		
...		
I	Total capital requirement for all exceedings of the exposure limit	0