MKR IM

MARKET RISK INTERNAL MODELS

	MULTIPLICATION FACTOR x AVERAGE OF PREVIOUS 60 WORKING DAYS VaR	PREVIOUS DAY VaR	SPECIFIC RISK SURCHARGE	INCREMENTAL DEFAULT RISK SURCHARGE	CAPITAL REQUIREMENTS	Memorandum items: Number of overshootings during previous 250 working days	Memorandum items: Multiplication Factor
	(1)	(2)	(3)	(4)	(5)=Max [(1),(2)]+(3)+(4)	(6)	(7)
TOTAL POSITIONS					**Link to CA template**		
Memorandum items: breakdown of market risk							
1 Traded debt instruments							
1.1 TDI - General risk							
1.2 TDI - Specific Risk							
2 Equities							
2.1 Equities - General risk							
2.2 Equities - Specific Risk							
3 Foreign Exchange risk							
4 Commodity risk							
5 Total amount for general risk							
6 Total amount for specific risk							