

	POSITIONS								RISK CAPITAL CHARGE (%)	CAPITAL REQUIREMENTS
	ALL POSITIONS		REDUCTION EFFECT FOR UNDERWRITING POSITIONS	NET POSITIONS		ALLOWANCE DUE TO TRADING BOOK POSITIONS HEDGED BY CREDIT DERIVATIVES		NET POSITIONS SUBJECT TO CAPITAL CHARGE		
	LONG	SHORT		LONG	SHORT	TO LONG NET POSITIONS	TO SHORT NET POSITIONS			
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)		(9)
TRADED DEBT INSTRUMENTS IN TRADING BOOK										
1 General risk. Maturity-based approach										
1.1 Zone 1										
0 ≤ 1 month										
> 1 ≤ 3 months										
> 3 ≤ 6 months										
> 6 ≤ 12 months										
1.2 Zone 2										
> 1 ≤ 2 (1,9 for coupon of less than 3%) years										
> 2 ≤ 3 (> 1,9 ≤ 2,8 for coupon of less than 3%) years										
> 3 ≤ 4 (> 2,8 ≤ 3,6 for coupon of less than 3%) years										
1.3 Zone 3										
> 4 ≤ 5 (> 3,6 ≤ 4,3 for coupon of less than 3%) years										
> 5 ≤ 7 (> 4,3 ≤ 5,7 for coupon of less than 3%) years										
> 7 ≤ 10 (> 5,7 ≤ 7,3 for coupon of less than 3%) years										
> 10 ≤ 15 (> 7,3 ≤ 9,3 for coupon of less than 3%) years										
> 15 ≤ 20 (> 9,3 ≤ 10,6 for coupon of less than 3%) years										
> 20 (> 10,6 ≤ 12,0 for coupon of less than 3%) years										
> 12,0 ≤ 20,0 for coupon of less than 3%) years										
> 20 for coupon of less than 3%) years										
1.a Matched weighted position in all maturity bands										
1.b Matched weighted position in zone 1										
1.c Matched weighted position in zone 2										
1.d Matched weighted position in zone 3										
1.e1 Matched weighted position between zone 1 and 2										
1.e2 Matched weighted position between zone 2 and 3										
1.f Matched weighted position between zone 1 and 3										
1.g Residual unmatched weighted positions										
2 General risk. Duration-based approach										
2.1 Zone 1										
2.2 Zone 2										
2.3 Zone 3										
2.a Matched duration-weighted position in all zones										
2.b1 Matched duration-weighted position between zone 1 and 2										
2.b2 Matched duration-weighted position between zone 2 and 3										
2.c Matched duration-weighted position between zone 1 and 3										
2.d Residual unmatched duration-weighted positions										
3 Specific risk										
3.1 Debt securities under the first category in Table 1 (paragraph 14 annex I, Directive 93/6) or article 19, paragraph 1										
3.2 Debt securities under the second category in Table 1 (paragraph 14 annex I, Directive 93/6)										
3.2.a With residual term ≤ 6 months										
3.2.b With a residual term > 6 months and ≤ 24 months										
3.2.c With a residual term > 24 months										
3.3 Debt securities under the third category in Table 1 (paragraph 14 annex I, Directive 93/6)										
3.4 Debt securities under the fourth category in Table 1 (paragraph 14 annex I, Directive 93/6)										
3.5 Securitisation exposures subject to 1250% risk weighting or deduction and unrated liquidity facilities										
4 Particular approach for position risk in CIUs										
5 Margin-based approach for exchange traded futures and options										
6 Margin-based approach for OTC futures and options										
7 Other non-delta risks for options										