

**CAPITAL ADEQUACY OF CREDIT INSTITUTIONS DIRECTIVE**

***Total Capital Requirements for Foreign Exchange Risk***

Institution: \_\_\_\_\_

Reporting Date: \_\_\_\_\_

**Base Currency**

**Currencies:**

- Sterling
- US Dollar
- Canadian Dollar
- Australian Dollar
- Other EU/EEA Currencies
- Swiss Franc
- Japanese Yen
- Other Foreign Currencies
- TOTAL**

(1)                      (2)  
**Basic Method**  
Long                      Short

-	-
-	-
-	-
-	-
-	-
-	-
-	-
-	-
0	0

(6)  
**Backtesting Approach**


(3)                      (4)                      (5)                      (6)                      **Either (4) or  
the higher of  
(5) or (6)**

**Weight**                      **Floor**

8%                      2% of (3)

**The larger of the Long or Short**

0	8%	0			0
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***Matched Positions in closely Correlated Currencies***

	4%				
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***Extra Capital for Options***

	8%				
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***Gold***

	8%				
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**TOTAL CAPITAL REQUIREMENT**

	8%				0
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(E - i)