INTEREST AND FOREIGN EXCHANGE RATE RELATED CONTRACTS

Bank:
Date:

Schedule I

Method 1 - Marking to market

INTEREST RATE RELATED CONTRACTS	1 Nominal/ Principal Amount Lm'000	2 Replacement Cost Mark to market Lm'000	3 Add On %	4 Future Credit Exposure (1*3) Lm'000	5 Credit Equivalent (2+4) Lm'000	6 Weight %	7 Weighted Amount (5*6) Lm'000
1 year or less							
....			0			0	
....			0			20	
....			0			50	
Over 1 year							
....			0.5			0	
....			0.5			20	
....			0.5			50	
TOTAL							

FOREIGN EXCHANGE RELATED CONTRACTS	1	2	3	4	5	6	7
1 year or less							
....			1			0	
....			1			20	
....			1			50	
Over 1 year							
....			5			0	
....			5			20	
....			5			50	
TOTAL							

INTEREST AND FOREIGN EXCHANGE RATE RELATED CONTRACTS

Method 2 - Original exposure

Schedule II

INTEREST RATE RELATED CONTRACTS	1 Nominal/ Principal Amount Lm'000s	2 Conversion Factors %	3 Credit Equivalent (1*2) Lm'000s	4 Weight %	5 Weighted Amount (3*4) Lm'000s
1 year or less					
....		0.5		0	
....		0.5		20	
....		0.5		50	
Over 1 year, but not exceed 2 years					
....		1.0		0	
....		1.0		20	
....		1.0		50	
Over 2 years					
....					
....					
TOTAL					
FOREIGN EXCHANGE RELATED CONTRACTS					
1 year or less					
....		2.0		0	
....		2.0		20	
....		2.0		50	
Over 1 year, but not exceed 2 years					
....		5.0		0	
....		5.0		20	
....		5.0		50	
Over 2 years					
....					
....					
TOTAL					