ANNEX VI

CALCULATING CAPITAL REQUIREMENTS FOR LARGE EXPOSURES

1. The excess referred to in Article 31(b) shall be calculated by selecting those components of the total trading exposure to the client or group of clients in question which attract the highest specific#risk requirements in Annex I and/or requirements in Annex II, the sum of which equals the amount of the excess referred to in Article 31(a).

2. Where the excess has not persisted for more than 10 days, the additional capital requirement shall be 200 % of the requirements referred to in point 1, on these components.

3. As from 10 days after the excess has occurred, the components of the excess, selected in accordance with point 1, shall be allocated to the appropriate line in column 1 of Table 1 in ascending order of specific#risk requirements in Annex I and/or requirements in Annex II. The additional capital requirement shall be equal to the sum of the specific#risk requirements in Annex I and/or the Annex II requirements on these components, multiplied by the corresponding factor in column 2 of Table 1.

TABLE 1

Excess over the limits(on the basis of a percentage of own funds)	**Factors**
Up to 40 %	200 %
From 40 % to 60 %	300 %
From 60 % to 80 %	400 %
From 80 % to 100 %	500 %
From 100 % to 250 %	600 %
Over 250 %	900 %