

# Assigning Derivatives Credit Exposure to Risk-Weighting Buckets (in \$Thousands)

	(Column A)	(Column B)	(Column C)	(Column D)	(Column E)	(Column F)
Derivatives and Off-Balance Sheet Items:	Face Value or Notional Amount	Credit Equivalent Amount	0%	20%	50%	100%
Derivative contracts		343,848,000	7,480,000	195,578,000	140,790,000	
Check: Sum of Columns C - E =			343,848,000			