

Calculation Report

05/02/2007 11:10:43

| ID | Wgt | Bal | Per | Nil | Type | NS | Label/Name |
|----|-----|-----|-----|-----|----------|---------|--|
| 1 | | | I | T | Monetary | p-gd-fr | Total TotalContributionRisks |
| 2 | 1 | | I | T | Monetary | p-gd-fr | Risque de crédit, de dilution, de contrepartie et de règlement-livraison ContributionRisksTotalCapitalRequirementsCreditCounterpartyCreditDilutionDeliveryRisks |
| 3 | 1 | | I | T | Monetary | p-gd-fr | Risque de marché ContributionRisksMarketRisks |
| 4 | 1 | | I | T | Monetary | p-gd-fr | Risque opérationnel ContributionRisksOperationalRisk |