

### Valutavægte

	AED	AUD	BRL	CAD	CHF	CZK	DKK	EUR	GBP	HKD	HUF	INR	ISK	JPY	LTL	LVL	MXN	NOK	NZD	PLN	SEK	SGD	THB	TRY	USD	ZAR
AED	1.0	10.0	10.0	10.0	10.0	10.0	10.0	10.0	7.5	1.0	15.0	10.0	10.0	10.0	10.0	1.0	7.5	10.0	15.0	10.0	10.0	5.0	5.0	15.0	1.0	20.0
AUD	10.0	1.0	10.0	10.0	10.0	10.0	7.5	7.5	7.5	10.0	10.0	10.0	10.0	10.0	7.5	7.5	15.0	10.0	5.0	10.0	10.0	10.0	10.0	15.0	10.0	20.0
BRL	10.0	10.0	1.0	10.0	10.0	10.0	10.0	10.0	10.0	10.0	10.0	10.0	10.0	10.0	10.0	10.0	10.0	10.0	10.0	10.0	10.0	10.0	10.0	10.0	10.0	10.0
CAD	10.0	10.0	10.0	1.0	10.0	10.0	7.5	7.5	7.5	10.0	10.0	10.0	10.0	10.0	7.5	7.5	10.0	10.0	10.0	10.0	10.0	7.5	10.0	15.0	10.0	20.0
CHF	10.0	10.0	10.0	10.0	1.0	5.0	5.0	5.0	7.5	10.0	7.5	10.0	7.5	10.0	10.0	5.0	15.0	7.5	10.0	10.0	5.0	7.5	10.0	15.0	10.0	20.0
CZK	10.0	10.0	10.0	10.0	5.0	1.0	5.0	5.0	7.5	10.0	7.5	10.0	10.0	10.0	7.5	7.5	15.0	7.5	10.0	7.5	7.5	10.0	10.0	15.0	10.0	20.0
DKK	10.0	7.5	10.0	7.5	5.0	5.0	1.0	1.0	5.0	10.0	7.5	10.0	7.5	10.0	7.5	5.0	10.0	5.0	10.0	7.5	5.0	7.5	10.0	15.0	10.0	20.0
EUR	10.0	7.5	10.0	7.5	5.0	5.0	1.0	1.0	5.0	10.0	7.5	10.0	7.5	10.0	10.0	5.0	10.0	5.0	10.0	7.5	5.0	7.5	10.0	15.0	10.0	20.0
GBP	7.5	7.5	10.0	7.5	7.5	7.5	5.0	5.0	1.0	7.5	10.0	10.0	7.5	10.0	10.0	5.0	10.0	7.5	10.0	10.0	7.5	7.5	7.5	15.0	7.5	20.0
HKD	1.0	10.0	10.0	10.0	10.0	10.0	10.0	10.0	7.5	1.0	15.0	10.0	10.0	10.0	10.0	5.0	7.5	10.0	15.0	15.0	10.0	5.0	5.0	15.0	1.0	20.0
HUF	15.0	10.0	10.0	10.0	7.5	7.5	7.5	7.5	10.0	15.0	1.0	10.0	10.0	10.0	7.5	10.0	15.0	10.0	10.0	10.0	7.5	10.0	10.0	15.0	15.0	20.0
INR	10.0	10.0	10.0	10.0	10.0	10.0	10.0	10.0	10.0	10.0	10.0	1.0	10.0	10.0	10.0	10.0	10.0	10.0	10.0	10.0	10.0	10.0	10.0	10.0	10.0	10.0
ISK	10.0	10.0	10.0	10.0	7.5	10.0	7.5	7.5	7.5	10.0	10.0	10.0	1.0	10.0	10.0	7.5	10.0	10.0	10.0	10.0	7.5	7.5	10.0	15.0	10.0	20.0
JPY	10.0	10.0	10.0	10.0	10.0	10.0	10.0	10.0	10.0	10.0	10.0	10.0	10.0	1.0	10.0	7.5	10.0	10.0	10.0	10.0	10.0	5.0	7.5	15.0	10.0	20.0
LTL	10.0	7.5	10.0	7.5	10.0	7.5	7.5	10.0	5.0	10.0	7.5	10.0	10.0	10.0	1.0	5.0	10.0	5.0	10.0	7.5	5.0	7.5	10.0	15.0	10.0	20.0
LVL	1.0	7.5	10.0	7.5	5.0	7.5	5.0	5.0	5.0	5.0	10.0	10.0	7.5	7.5	5.0	1.0	10.0	7.5	10.0	10.0	5.0	5.0	5.0	15.0	5.0	20.0
MXN	7.5	15.0	10.0	10.0	15.0	15.0	10.0	10.0	10.0	7.5	15.0	10.0	10.0	10.0	10.0	10.0	1.0	15.0	15.0	15.0	15.0	7.5	7.5	15.0	7.5	20.0
NOK	10.0	10.0	10.0	10.0	7.5	7.5	5.0	5.0	7.5	10.0	10.0	10.0	10.0	10.0	5.0	7.5	15.0	1.0	10.0	10.0	5.0	10.0	10.0	15.0	10.0	20.0
NZD	15.0	5.0	10.0	10.0	10.0	10.0	10.0	10.0	10.0	15.0	10.0	10.0	10.0	10.0	10.0	10.0	15.0	10.0	1.0	10.0	10.0	10.0	10.0	15.0	15.0	20.0
PLN	10.0	10.0	10.0	10.0	10.0	7.5	7.5	7.5	10.0	15.0	10.0	10.0	10.0	10.0	7.5	10.0	15.0	10.0	10.0	1.0	10.0	10.0	10.0	15.0	15.0	20.0
SEK	10.0	10.0	10.0	10.0	5.0	7.5	5.0	5.0	7.5	10.0	7.5	10.0	7.5	10.0	5.0	5.0	15.0	5.0	10.0	10.0	1.0	7.5	10.0	15.0	10.0	20.0
SGD	5.0	10.0	10.0	7.5	7.5	10.0	7.5	7.5	7.5	5.0	10.0	10.0	7.5	5.0	7.5	5.0	7.5	10.0	10.0	10.0	7.5	1.0	5.0	15.0	5.0	20.0
THB	5.0	10.0	10.0	10.0	10.0	10.0	10.0	10.0	7.5	5.0	10.0	10.0	10.0	7.5	10.0	5.0	7.5	10.0	10.0	10.0	10.0	5.0	1.0	15.0	5.0	20.0
TRY	15.0	15.0	10.0	15.0	15.0	15.0	15.0	15.0	15.0	15.0	15.0	10.0	15.0	15.0	15.0	15.0	15.0	15.0	15.0	15.0	15.0	15.0	15.0	1.0	15.0	20.0
USD	1.0	10.0	10.0	10.0	10.0	10.0	10.0	10.0	7.5	1.0	15.0	10.0	10.0	10.0	10.0	5.0	7.5	10.0	15.0	15.0	10.0	5.0	5.0	15.0	1.0	20.0
ZAR	20.0	20.0	10.0	20.0	20.0	20.0	20.0	20.0	20.0	20.0	20.0	10.0	20.0	20.0	20.0	20.0	20.0	20.0	20.0	20.0	20.0	20.0	20.0	20.0	20.0	1.0

Belastning af ramme i DKK: (Valutabeløb x aktuel valutakurs x valutavægt)/100 = Beløb

Eksempel: Lån på 1.000.000 CHF belaster rammen med  $((1.000.000 * 4,77*5)/100) = 238.500$  DKK

Renteswaps	1 % gange SWAPENS løbetid. Max 5%, Max 10 år	
Valutaswaps	Renteswap + terminsforretning/valutavægt	
Futures	Underliggende	Vægt
	Obligationer	5 %
	Aktie indeks	10 %
	Enkelt aktie	20 %
Optioner	Type	Vægt
	Købte - alle	0%
	Solgte - valuta	Se valutavægte
	Solgte - aktie indeks	10 %
	Solgte - enkelt aktie	20 %