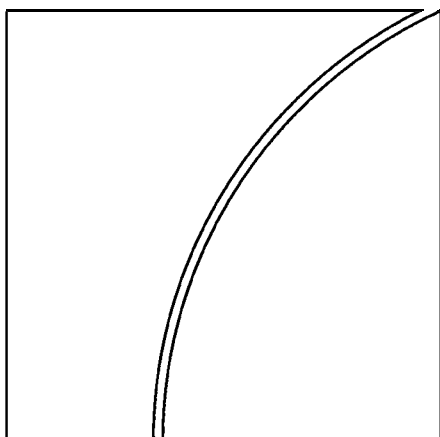


Basel Committee
on Banking Supervision



Revisions to the Basel II market risk framework

July 2009



BANK FOR INTERNATIONAL SETTLEMENTS