MFSA

MALTA FINANCIAL SERVICES AUTHORITY

CAPITAL ADEQUACY OF CREDIT INSTITUTIONS DIRECTIVE

Return of Long Currency Positions

Institution: _____ ***Reporting Date:*** _____

€"000s

Currencies	TOTASS Total Assets (Gross)	TOTASMV Total Assets Market Value (1)	FPSHC Forward Purchases including Swaps and Hedge Contracts (2)	OLCSP FX Options (Long Call/ Short Put) (3)	OTOLP Other Options Long Positions (4)	NHNFI Net Hedged Non-Accrued Future Income (5)	OTOBL Other OBS Long Positions (6)	GAFPO Total Long Position (7)
Sterling								
US Dollar								
Canadian Dollar								
Australian Dollar								
Other EU/EEA currencies								
Swiss Franc								
Japanese Yen								
Other Foreign Currencies								
TOTAL FOREIGN CURRENCIES								
OTHER ASSETS IN BASE CURRENCY								
GRAND TOTAL								

APPENDIX I - C