MFSA

MALTA FINANCIAL SERVICES AUTHORITY

CAPITAL ADEQUACY OF CREDIT INSTITUTIONS DIRECTIVE

Return of Short Currency Positions

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

€'000s

Currencies	TOTLBI Total Liabilities (Gross)	TOTLBIMV Total Liabilities Market Value (1)	FSSCH Forward Sales including Swaps and Hedge Contracts (2)	OLPSC FX Options (Long Put/ Short Call) (3)	OTOSP Other Options Short Positions (4)	NHNFE Net Hedged Non-Accrued Future Expenses (5)	IGOOS Irrevocable Guarantees and Other OBS Short Positions (6)	GLFSO Total Short Position (7)
Sterling								
US Dollar								
Canadian Dollar								
Australian Dollar								
Euro and its components								
Other EU Currencies								
Swiss Franc								
Japanese Yen								
Other Foreign Currencies								
TOTAL FOREIGN CURRENCIES								
OTHER LIABILITIES IN BASE CURR.								
GRAND TOTAL								

APPENDIX I - C