MFSA
MALTA FINANCIAL SERVICES AUTHORITY

INTEREST RATE SPECIFIC RISK

Reporting Inst: _____ **Date:** _____

Currency of Securities	Central Government Items	Qualifying Items			Other Items Non-Qualifying	Total
		Up to 6 months	Over 6 and up to 24 months	Over 24 months		
	€'000s	*€'000s*	*€'000s*	*€'000s*	*€'000s*	*€'000s*
Sterling						**0**
US Dollars						**0**
Japanese Yen						**0**
Canadian Dollar						**0**
Australian Dollar						**0**
						0
						0
						0
						0
						0
						0
						0
						0
						0
						0
						0
						0
						0
						0
						0
						0
						0
						0
Total	**0**	**0**	**0**	**0**	**0**	**0**
Weighting	0.00%	0.25%	1.00%	1.60%	8.00%	
Capital Requirement	**0**	**0**	**0**	**0**	**0**	***0***