

INTEREST RATE GENERAL RISK METHOD 1 - MATURITY BANDS, RISK WEIGHTS

Reporting Institution: _____

Currency of Portfolio: _____

Reporting Date: _____

Zone	Band		Individual Net Positions		Weighting Factors	Weighted Net Postions		By Band		By Zone		Matched Between Zones
	Coupon of 3% or more	Coupon of under 3%	Long €'000s	Short €'000s		Long €'000s	Short €'000s	Matched	Unmatched	Matched	Unmatched	
1	1 month & under	1 month & under			0.00%	0.00	0.00	0.00	0.00			Zones1&2 0.00
	1 to 3 months	1 to 3 months			0.20%	0.00	0.00	0.00	0.00			
	3 to 6 months	3 to 6 months			0.40%	0.00	0.00	0.00	0.00			
	6 to 12 months	6 to 12 months			0.70%	0.00	0.00	0.00	0.00	0.00		
2	1 to 2 years	1 to 1.9 years			1.25%	0.00	0.00	0.00	0.00			Zones1&3 0.00
	2 to 3 years	1.9 to 2.8 years			1.75%	0.00	0.00	0.00	0.00			
	3 to 4 years	2.8 to 3.6 years			2.25%	0.00	0.00	0.00	0.00	0.00		
3	4 to 5 years	3.6 to 4.3 years			2.75%	0.00	0.00	0.00	0.00	0.00	0.00	Zones2&3
	5 to 7 years	4.3 to 5.7 years			3.25%	0.00	0.00	0.00	0.00	0.00		
	7 to 10 years	5.7 to 7.3 years			3.75%	0.00	0.00	0.00	0.00	0.00		
	10 to 15 years	7.3 to 9.3 years			4.50%	0.00	0.00	0.00	0.00	0.00		
	15 to 20 years	9.3 to 10.6 years			5.25%	0.00	0.00	0.00	0.00	0.00		
	Over 20 years	10.6 to 12 years			6.00%	0.00	0.00	0.00	0.00	0.00		
		12 to 20 years			8.00%	0.00	0.00	0.00	0.00	0.00		
	Over 20 years			12.50%	0.00	0.00	0.00	0.00	0.00			
Total of Columns			0	0				0.00		0.00		

Capital Requirement

0.00 0.00 0.00 0.00 0.00

Total General Capital Req for 0.00 0.00

(B-i)