

MFS A

MALTA FINANCIAL SERVICES AUTHORITY

INTEREST RATE GENERAL RISK METHOD 2 - DURATION BANDS, RISK WEIGHTS

Reporting Institution: _____

Currency of Portfolio: _____

Reporting Date: _____

Zone	Modified Duration	Individual Net Positions		Assumed change in rates %pa	Modified Duration yrs	Weighted Individual Net Positions		By Zone		Matched Between Zones		
		Long €000s	Short €000s			Long €000s	Short €000s	Matched	Unmatched			
1	1 year & under			1.00%		0	0					
				1.00%		0	0					
				1.00%		0	0					
				1.00%		0	0					
				1.00%		0	0					
						0	0	0	0	Zones 1&2		
2	1 to 3.6 years			0.85%		0	0				0	
				0.85%		0	0					
				0.85%		0	0					
				0.85%		0	0				Zones 1&3	
				0.85%		0	0					0.00
						0	0	0	0	Zones 2&3		
3	Over 3.6 years			0.70%		0	0				0.00	
				0.70%		0	0					
				0.70%		0	0					
				0.70%		0	0					
				0.70%		0	0					
						0	0	0	0			
Total of Columns		0	0					0	0	0.00	0.00	
Capital Requirement								0	0	0	0	
Total General Capital Requirement for										0	0	

APPENDIX III - C

(C-i)