

REPORT

on capital requirement for general risk of investments in debt instruments

Zone	Groups of residual maturity			Position		Weight (in %)	Weighted position	
	Group	Interest rate of 3% and more	Interest rate up to 3%	Long	Short		Long	Short
1	2	3	4	5	6	7	8=5x7	9=6x7
I	1	0 - 1 month (1)	0 - 1 month (1)			0		
		Instrument 1				0		
		Instrument 2				0		
			Instrument 3			0		
		...	...			0		
I	2	1 - 3 months (2)	1 - 3 months (2)			0.2		
I	3	3 - 6 months (3)	3 - 6 months (3)			0.4		
I	4	6 - 12 months (4)	6 - 12 months (4)			0.7		
II	5	1 - 2 years (5)	1.0 - 1.9 years (5)			1.25		
II	6	2 - 3 years (6)	1.9 - 2.8 years (6)			1.75		
II	7	3 - 4 years (7)	2.8 - 3.6 years (7)			2.25		
III	8	4 - 5 years (8)	3.6 - 4.3 years (8)			2.75		
III	9	5 - 7 years (9)	4.3 - 5.7 years (9)			3.25		
III	10	7 - 10 years (10)	5.7 - 7.3 years (10)			3.75		
III	11	10 - 15 years (11)	7.3 - 9.3 years (11)			4.5		
III	12	15 - 20 years (13)	9.3 - 10.6 years (12)			5.25		
III	13	over 20 years (14)	10.6 - 12 years (13)			6		
III	14		12 - 20 years (14)			8		
III	15		over 20 years (15)			12.5		