Bank/Savings house_____________________________ GR-DI/2 Form

REPORT

on capital requirement for general risk of investments in debt instruments

Zone	Group	Weighted positions (columns 8 and 9)		Matched weighted position for a group	Mismatched weighted position for a group		Horizontal matching in a zone	Mismatched weighted position in a zone	Horizontal matching among zones	
		Long	Short		Long	Short				
1	2	3	4	5	6=3-4	7=4-3	8	9=6-7	10	11
	1									
	2									
	3									
	4									
I				AI = 1+2+3+4	0	0	BI	CI		
	5									
	6								D= lower from CI or CII	
	7									
II				AII= 5+6+7	0	0	BII	CII		
	8									
	9									F= lower from the residual of D or CIII (if CI>CII)
	10									
	11								E= lower from the residual of D or CIII (if CI>CII)	
	12									
	13									
	14									
	15									
III				AIII=8+9+10+11+12 +13+14+15	0	0	BIII	CIII		
Total				A=AI+AII+AIII				C=CI+CII+CII		
IV	Capital requirement for general risk of investments in debt instruments = 10%A + 40%BI+30%(BII+BIII)+40%(D+E)+150%F+100%C									0

Please do not fill-in the shadowed fields.