

**REPORT**

on capital requirement for specific risk of investments in debt instruments

Ref. no.	Description	Position				Weight (in%)	Weighted position
		Currency	Long	Short	Net-amount (absolute value)		
1	2	3	4	5	6	7	8=6*7
<b>1</b>	<b>Risk-free positions</b>						
						0	
						0	
						0	
	...					0	
<b>I</b>	<b>Total I</b>						<b>0</b>
<b>2</b>	<b>Qualified positions</b>						
2.1	Residual maturity up to 6 months					0.25	
						0.25	
						0.25	
	...					0.25	
	<b>Total 2.1</b>						<b>0</b>
2.2	Residual maturity from 6 to 24 months						
						1	
						1	
						1	
	...					1	
	<b>Total 2.2</b>						<b>0</b>
2.3	Residual maturity of over 24 months						
						1.6	
						1.6	
						1.6	
	...					1.6	
	<b>Total 2.3</b>						<b>0</b>
<b>II</b>	<b>Total 2 (2.1+2.2+2.3)</b>						<b>0</b>
<b>3</b>	<b>Other positions</b>						
						8	
						8	
						8	
	...					8	
<b>III</b>	<b>Total 3</b>						<b>0</b>
<b>IV</b>	<b>Capital requirement for specific risk of investments in debt instruments (I+II+III)</b>						<b>0</b>