Reporting on risk weighted exposures Bilateral trades

Standardised approach/ IRB Approach: Counterparty credit risk[1] Analysis of OTC derivative instruments and SFT[2]	Line no.	Aggregate total across all relevant approaches						
		Adjusted exposure amount		Risk weighted exposure				
				Default risk		Standardised CVA[4,5]	Advanced CVA[4,5]	Total risk weighted exposure
		OTC derivative instruments	SFT[2]	OTC derivative instruments	SFT[2]			
						26	27	28
STA: RW % IRB: PD bands	STA: lines 80 to 85 IRB; lines 252 to 280							

Should include all trades where CVA should be calculated on

Include CVA on bilateral trades

Analysis of central counterparty trade exposure	Line no	Trade exposure	Risk weight	RWA
		1	2	3
Exposures eligible for a 2% risk weight			2%	
Exposures eligible for a 4% risk weight			4%	
Exposures eligible for a bilateral risk weight				
Total central counterparty exposures (total of items (295 to 297)				

Analysis of standardised CVA[1] risk weighted exposure Ratings	Line no	Weight	EAD	Hedging		Standardised CVA[1] risk weighted exposure[2]
				Single name CDS	Index CDS	
		1	2	3	4	5
AAA		0.70%				
AA		0.70%				
A		0.80%				
BBB		1.00%				
BB		2.00%				
B		3.00%				
CCC		10.00%				
Total (of items 287 to 293)						

Include CVA on bilateral trades

Reporting on risk weighted exposures
Trade exposure to a non-qualifying CCP

Banks must apply the Standardised Approach for credit risk in the main framework, according to the category of the counterparty, to their trade exposure to a non-qualifying CCP.

Analysis of central counterparty trade exposure	**Line no**	**Trade exposure**	**Risk weight**	**RWA**
		1	**2**	**3**
Exposures eligible for a 2% risk weight			**2%**	
Exposures eligible for a 4% risk weight			**4%**	
Exposures eligible for a bilateral risk weight				
Total central counterparty exposures (total of items (295 to 297)				

Should include trade exposure to non-QCCP

Should include RWE to non-QCCP

South African Reserve Bank

Reporting on risk weighted exposures
Total CCR risk weighted Exposure

Standardised approach/ IRB Approach: Counterparty credit risk[1] Analysis of OTC derivative instruments and SFT[2]	Line no.	Aggregate total across all relevant approaches						
		Adjusted exposure amount		Risk weighted exposure				
				Default risk		Standardised CVA[4,5]	Advanced CVA[4,5]	Total risk weighted exposure
		OTC derivative instruments	SFT[2]	OTC derivative instruments	SFT[2]			
		22	23	24	25	26	27	28
STA: RW % IRB: PD bands	STA: lines 80 to 85 IRB; lines 252 to 280							

Analysis of central counterparty trade exposure	Line no	Trade exposure	Risk weight	RWA
		1	2	3
Exposures eligible for a 2% risk weight			2%	
Exposures eligible for a 4% risk weight				
Exposures eligible for a bilateral risk weight				
Total central counterparty exposures (total of items (295 to 297)				

Excluding bilateral trades included in col 1 to 25

Qualifying central counterparty default fund guarantees	Line no	Initial margin collateral posted with the CCP	Prefunded default fund contribution	Trade exposure	RWA
		1	2	3	4
Total	299				

Non-qualifying central counterparty default fund guarantees	Line no	Prefunded default fund contribution	Unfunded default fund contribution	RWA
		1	2	3
Total	301			

Reporting on risk weighted exposures
Total CREDIT risk weighted Exposure

Standardised approach/ IRB Approach: Counterparty credit risk[1] Analysis of OTC derivative instruments and SFT[2]	Line no.	Aggregate total across all relevant approaches						
		Adjusted exposure amount		Risk weighted exposure				
				Default risk				
		OTC derivative instruments	SFT[2]	OTC derivative instruments	SFT[2]	Standardised CVA[4,5]	Advanced CVA[4,5]	Total risk weighted exposure
		22	23	24	25	26	27	28
STA: RW % IRB: PD bands	STA: lines 80 to 85 IRB: lines 252 to 280							

Standardised approach/IRB Approach Summary of on-balance sheet and off-balance sheet credit exposure Asset class	Line no.	Total risk weighted exposur
Corporate exposure (total of items)	STA: Lines 14 to 34 IRB: lines 129 to 156	Includes default risk RWE for CCR
…		
…		
Public sector entities		
Local government and municipalities		
Sovereign (including central government and central bank)		
Banks		
Securities firms		
Retail exposure (total of items)		
…		
…		
Securitisation and resecuritisation exposure[7]		
Total (of items)		

STA:
lines 14 to 33 col 16
plus
Line 80 col 28
less
line 80 col 24 and 25

IRB:
lines 129 to 155 col 10
plus
Line 280 col 28
less
line 280 col 24 and 25

Sum of
- RWE per assets classes
- RWE held for CVA and CCPs