

**ANNEXURE A**

**TRADING-BOOK ACTIVITIES**

<b>DI 425</b>							
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(Confidential and not available for inspection by the public)

Daily

Name of bank .....

**Trading date** ..... **(yyyy-mm-dd)**.....**Country**

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(All amounts to be rounded off to the nearest R'000)

<b>TRADING-BOOK ACTIVITIES</b>	<b>Line no.</b>	<b>R'000</b>
Adjusted allocated capital for the trading book (Calculated in accordance with regulation 11(4)(a) of the CAR Regulations)	1	120 001
Base requirement (Calculated in accordance with regulation 11(1) of the CAR Regulations)	2	<b><u>120 006</u></b>
Position-risk requirement (Calculated in accordance with regulation 13, read with regulations 14 and 15, or chapter 7 of the CAR Regulations)	3	120 002
Counterparty-risk requirement (Calculated in accordance with regulation 21 of the CAR regulations)	4	120 003
Large-exposure requirement (Calculated in accordance with regulation 22 and 23 of the CAR Regulations)	5	120 004
Subtotal of items 2 to 5	6	<b><u>120 007</u></b>
Excess / Deficiency (item 1 less item 6)	7	<b><u>120 008</u></b>
Hash total	8	120 005