

## COUNTERPARTY RISK

DI 402

(Confidential and not available for inspection by the public)

Monthly

Name of mutual bank .....

Month ended ..... 19.....

Country .....

## Regulation 25

- (1) The purpose of the return is to measure the counterparty risk for all unsettled transactions including forward rate agreements, interest-rate swaps, derivatives, etc., where non-performance by a counterparty could cause a financial loss to the reporting mutual bank.

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

	Line no.	Nominal principal amount	Replacement cost-mark to market	Add	Future exposure (Col 1 X 3)	Counter-party exposure total (Col 2 + 4)
		1	2	3	4	5
<b>INTEREST-RATE CONTRACTS</b>						
<u>Residual maturity of less than 1 year concluded with:</u>						
Central government .....	1			0%		
Non-central government public-sector bodies .....	2			0%		
Other mutual banks .....	3			0%		
Public .....	4			0%		
Transactions to be settled through formalised exchange .....	5			0%		
<u>Residual maturity of 1 year and more concluded with:</u>						
Central government .....	6			0,5%		
Non-central government public-sector bodies .....	7			0,5%		
Other mutual banks .....	8			0,5%		
Public .....	9			0,5%		
Transactions to be settled through formalised exchange .....	10			0,5%		
<b>FOREIGN-EXCHANGE CONTRACTS</b>						
<u>Residual maturity of less than 1 year concluded with:</u>						
Central government .....	11			1%		
Non-central government public-sector bodies .....	12			1%		
Other mutual banks .....	13			1%		
Public .....	14			1%		
<u>Residual maturity of 1 year and more concluded with:</u>						
Central government .....	15			5%		
Non-central government public-sector bodies .....	16			5%		
Other mutual banks .....	17			5%		
Public .....	18			5%		
<b>UNSETTLED SECURITIES TRANSACTIONS CONCLUDED WITH:</b>						
Central government .....	19			5%		
Non-central government public-sector bodies .....	20			5%		
Other mutual banks .....	21			5%		
Public .....	22			5%		
<u>Other (specify) .....</u>	23					
<b>TOTAL COUNTERPARTY EXPOSURE</b> .....	24					