

Table 1

		Exposure to/relating to					
		Banks other than a D-SIB/D-SIFI or G-SIB	D-SIB/D-SIFI	G-SIB	Persons/Institutions other than a bank	Intragroup exposures other than intragroup exposures risk weighted at 0 per cent in terms of regulation 23(6)(j) of the Regulations relating to Banks	Intraday exposure, limit and facility other than intraday interbank
Exposure of	Banks other than a D-SIB or G-SIB	Maximum (on any day) of 25%	Maximum (on any day) of 25%	Maximum (on any day) of 25%	Maximum (on any day) of 25%	Maximum (on any day) of 25%	Maximum (on any day) of 25%
	D-SIB	Maximum (on any day) of 25%	Monthly average of 15% Maximum of 18% during the month	Monthly average of 15% Maximum of 18% during the month	Maximum (on any day) of 25%	Monthly average of 15% Maximum of 18% during the month	Maximum (on any day) of 25%
	G-SIB	Maximum (on any day) of 25%	Maximum (on any day) of 25%	Maximum (on any day) of 15%	Maximum (on any day) of 25%	Maximum (on any day) of 15%	Maximum (on any day) of 25%

Table 2

		Exposure to/relating to					
		Sovereign, as defined in regulations 23(6), 23(8), 23(11) or 23(13) of the Regulations relating to Banks	Any portion of an exposure guaranteed or secured by a financial instrument issued by a sovereign envisaged in regulation 24(8)(a)(i) of the Regulations relating to Banks, to the extent that the relevant eligibility criteria specified in these Regulations for credit risk mitigation are met	The central bank of a sovereign envisaged in regulation 24(8)(a)(i) of the Regulations relating to Banks	Qualifying central counterparty related to clearing activities, subject to such conditions as may be specified in writing by the Authority	Intragroup exposures which are risk weighted at 0 per cent in terms of regulation 23(6)(j) of the Regulations relating to Banks	Intraday interbank
Exposure of	Banks other than a D-SIB or G-SIB	Exempt	Exempt	Exempt	Exempt	Exempt	Exempt
	D-SIB	Exempt	Exempt	Exempt	Exempt	Exempt	Exempt
	G-SIB	Exempt	Exempt	Exempt	Exempt	Exempt	Exempt