



South African Reserve Bank

Macro-Prudential Foreign Exposure Limit Return

(Confidential and not available for inspection by the public)

Name of Bank:				
Month Ended:				
Description	Line	Source		Amount
A. FOREIGN EXPOSURE: NUMERATOR		BA Return	BA Line and Column Number	R'000
Total On-Balance Sheet Foreign Exposures	1	BA 900	L277 Col 3	-
Adjustments to BA 900 Total Foreign Exposures	2	Adjustments		-
Less: Commodities included in BA 900 L241 Col 3	2a	BA 900	L241 Col 3	-
Plus: Commodities to ensure consistent treatment that all commodities should be deemed "foreign"	2b	BA 100	L29 Col 3	-
Less: Equity holdings in Subsidiaries that are included in line 1 above	2c	BA 900	L217 Col 3	-
Less: Equity holdings in Associates and Joint Ventures that are included in line 1 above	2d	BA 900	L221 Col 3	-
Less: Intra-group bank exposures that are included in line 1 above	2e	Adjustment		-
Plus: The difference between intra-group bank exposures and intra-group bank liabilities (Line 2e minus Line 7b) (minimum limit of zero only if liabilities are greater than exposures)	2f	Adjustment		-
Less: Derivative Netting Arrangements as per the Requirements of Regulation 23 of the Regulations relating to Banks (minimum limit of zero per ISDA counterparties)	2g	BA 325 / BA 200	Adjustment to gross market value to reflect economic exposure	-
Less: Collateral used for derivative credit mitigation	2h	Adjustment		-
Less: Reverse Repurchase Agreements with non-residents referenced on RSA securities issued in the domestic market	2i	Adjustment to gross market value to reflect economic exposure		-
Add: Off-Balance Sheet Exposures	3	BA 900	L285 - L293	-
Adjustments to BA 900 Off-Balance Sheet Exposures	4	Adjustments		-
Less: Committed Off-Balance Sheet Exposures to SA Residents	4a	BA 900	Adjustment to remove SA residents	-
Less: Credit derivative instruments (notional values)	4b	BA 900	L290	-
Less: Uncommitted undrawn facilities	4c	BA 900	L294	-
Sub-total (A)	5			-
B. LIABILITIES: DENOMINATOR				
Total Liabilities (excluding equity)	6	BA 100	L79 Col 3	-
Adjustments to BA 100 Total Liabilities	7			-
Less: Derivative Netting Arrangements as per the Requirements of Regulation 23 of the Regulations relating to Banks: used above in line 2g	7a	BA 325 / BA 200	Adjustment	-
Less: Intra-group bank liabilities	7b	Adjustment		-
Sub-total (B)	8			-
C. UTILISATION	9	Sub-total (A) / Sub-total (B)		#DIV/0!
Maximum utilisation not to exceed Sub-total (B) x 30% (Including African Exposure)	10			-
Capacity Available (Difference between Line 10 and Line 5)	11			-
African Exposure Expressed as a % of Sub-total (B) not to exceed 30%	12			#DIV/0!
Offshore Exposure Expressed as a % of Sub-total (B) not to exceed 25%	13			#DIV/0!
African Exposure Rand Value	14			-
Offshore Exposure Rand Value	15			-

ADDITIONAL DISCLOSURE			
Sub-total (A) as per line 5 above	16		-
Add back as per line 2g above	17		-
Add back as per line 2h above	18		-
NUMERATOR adjusted to show gross derivatives	19		-
Sub-total (B) as per line 8 above	20		-
Add back Derivative Netting Arrangements as per line 7a above	21		-
DENOMINATOR adjusted to show gross derivatives	22		-
UTILISATION adjusted to show gross derivatives	23	Line 19 / Line 22	#DIV/0!

Signed by Authorised Signatory:

Date:

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Date: