CAPITAL ADEQUACY MODULE



MODULE:	CA (Capital Adequacy Module)
Table of Contents	

PART 1: Definition of Capital			Date Last Changed
CA-A	Introduct		
	CA-A.1	Purpose	01/2015
	CA-A.2	Module History	01/2022
	CA-A.3	[This Section was deleted in January 2015]	
	CA-A.4	[This Section was moved to CA-A.2 in January 2015]	
CA-B	Scope of Application and Transitional Rules		
	CA-B.1	Scope	07/2017
	CA-B.2	Transitional Arrangements	07/2015
CA-1	General Requirements		
	CA-1.1	Capital Adequacy Ratio	01/2022
	CA-1.2	Reporting	01/2015
	CA-1.3	Review of Prudential Information Returns	04/2015
	CA-1.4	[This Section was moved to CA-1.2 in January 2015]	
	CA-1.5	[This Section was moved to CA-1.3 in January 2015]	
CA-2	CA-2 Regulatory Capital		
	CA-2.1	Regulatory Capital	01/2015
	CA-2.2	Limits and Minima on the Use of Different Forms of	01/2015
		Capital	
	CA-2.3	Minority Interest Held by Third Parties in	01/2015
		Consolidated Banking Subsidiaries	
	CA-2.4	Regulatory Adjustments	07/2015
CA-2A	Capital C	Conservation Buffer	
	CA-2A.1	Capital Conservation Best Practice	01/2015
	CA-2A.2	The Capital Conservation Buffer Requirement	01/2015
	CA-2A.3	Implementation Date	04/2015

CA-2B Countercyclical Buffer (to be released in due course)

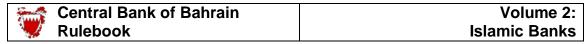
CA: Capital Adequacy
Table of contents: Page 1 of 4



MODULE:	CA (Capital Adequacy Module)
	Table of Contents

PAR	Date Last Changed			
CA-3	CA-3 The Banking Book - Minimum Capital Requirements for			
		nancing & Investment Assets	/	
	CA-3.1	Background	01/2015	
	CA-3.2	Murabahah and Murabahah for Purchase Orderer	01/2015	
	CA-3.3	Salam and Parallel Salam	01/2015	
	CA-3.4	Istisna'a and Parallel Istisna'a	01/2015	
	CA-3.5	Ijarah and Ijarah Muntahia Bittamleek	01/2015	
	CA 3.6	Musharakah and Diminishing Musharakah	01/2015	
	CA 3.7	Mudarabah	01/2015	
	CA-3.8	Sukuk [This Section was moved to CA-8 in January 2015]	01/2015	
	CA-3.9	Qard	01/2015	
	CA-3.10	Wakalah	01/2015	
	CA-3.11	Commodity Murabaha Transactions (CMT)	01/2015	
CA-4 Credit Risk – The Standardised Approach				
	CA-4.1	Introduction	01/2015	
	CA-4.2	Segregation of Claims	07/2019	
	CA-4.3	Supervisory Slotting Criteria [This Section was deleted in January 2015]	01/2015	
	CA-4.4	Simple Risk Weight Method	01/2015	
	CA-4.5	Risk Weighting – Off-balance Sheet Items	01/2015	
	CA-4.6	External Credit Assessments	01/2015	
	CA-4.7	Credit Risk Mitigation	01/2015	
	CA-4.8	Exposures in Investments Made under Profit- Sharing Modes	01/2015	

CA: Capital Adequacy July 2019



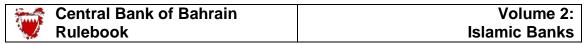
MODULE:	CA (Capital Adequacy Module)
	Table of Contents

Date Last Changed

			Changed		
PART 3: Other Risks					
CA-5	Market Risl	K			
	CA-5.1	Trading Book	01/2015		
	CA-5.2	Price Risk	01/2015		
	CA-5.3	Equity Position Risk	01/2015		
	CA-5.4	Sukuk	01/2015		
	CA-5.5	Foreign Exchange Risk	10/2015		
	CA-5.6	Commodities and Inventory Risks	01/2015		
CA-6	A-6 Operational Risk				
	CA-6.1	Definition of Operational Risk	01/2015		
	CA-6.2	The Measurement Methodologies	07/2015		
CA-7	Profit Sharing Investment Accounts [This Chapter was deleted in January 2015]				
CA-8	A-8 Sukuk and Securitisation				
	CA-8.1	Introduction	01/2015		
	CA-8.2	Features of Securitisation in Sukuk	01/2015		
	CA-8.3	Capital Requirements for Holdings of Sukuk	01/2015		
	CA-8.4	Capital Requirements where the Bank is the	01/2015		
		Originator, Issuer or Credit Enhancement Provider			
CA-9	Real Estate	Activities			
CA-9	CA-9.1	Current Regulatory Environment of Real Estate	07/2019		
	C/1-7.1	Activities	07/2017		
CA-10	A-10 Leverage Ratio Requirements				
011 10	CA-10.1	Rationale and Objective	10/2018		
	CA-10.2	Definition, Calculation and Scope of the Leverage	10/2018		
	- v- -	Ratio	-, =		
	CA-10.3	Exposure Measure	10/2018		
	CA-10.4	Additional Supervisory Guidance	10/2018		
	CA-10.5	Transitional Arrangements	10/2018		

CA: Capital Adequacy
Table of contents: Page 3 of 4

July 2019



MODULE:	CA (Capital Adequacy Module)
	Table of Contents

Date Last Changed

Appendices

Appendix CA-1: Minority Interest Illustrative Example	01/2015
Appendix CA-2: Treatment of Counterparty Credit Risk and Cross-product Netting	01/2015
Appendix CA-3: The 15% of Common Equity Limit on Specified Items	01/2015
Appendix CA-4: Capital Treatment For Failed Trades and Non-DvP Transactions	01/2015
Appendix CA-5: Supervisory Slotting Criteria for Istisna in Project Finance and Musharakah in a Business Venture	01/2015
Appendix CA-6: Supervisory Slotting Criteria For Diminishing Musharakah in Real Estate	01/2015
Appendix CA-7: Table for Mapping Notations of ECAIs	01/2015
Appendix CA-8: Bahrain Sovereign and Public Sector Entities Eligible for 0%	07/2014
Risk Weighting	04/2015
Appendix CA-9: Supplementary Schedules to Calculate Capital Charges under Standardised Approach (Moved from Appendix BR-5)	04/2015
Appendix CA-10: Investments in Commercial Entities	04/2015
Appendix CA-11: Comprehensive Example of Deductions	01/2015
Appendix CA-12: Comprehensive Example of Deductions of T2 2% Cap	01/2015
Appendix CA-13: Worked Example of Maturity Ladder Approach For Calculating Commodities Risk	01/2015
Appendix CA-14: Mapping of Business Lines	01/2015

CA: Capital Adequacy
Table of contents: Page 4 of 4

April 2016