



Cairo Bank
Uganda

DIS03:

Overview of Risk-Weighted Assets

Frequency

Quarterly

Publication date

30th of the month following the end of the quarter

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Tel: 0800 211 025 | WhatsApp: 0786 650 966

    @CairoBank | Email: feedback@cbu.co.ug

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DIS03: Overview of RWA

Purpose: Provide an overview of total RWA forming the denominator of the risk-based capital requirements.

Scope of application: The template is mandatory for Cairo Bank Uganda.

Content: Risk-weighted assets and capital requirements under Pillar 1. Pillar 2 requirements should not be included.

Frequency: Quarterly.

Accompanying narrative: Banks are expected to identify and explain the drivers behind differences in reporting periods T and T-1 where these differences are significant.

When minimum capital requirements in column (c) do not correspond to 12% of RWA in column (a), banks must explain the adjustments made.

	a	b	c
	RWA		Minimum capital requirements
	Sep-23	Jun-23	Sep-23
1	Credit risk (excluding counterparty credit risk)		
2	Counterparty credit risk (CCR)	0	0
3	Market risk	7,067,132	7,069,401
4	Operational risk	40,916,076	3,643,280.4
5	Total (1 + 2 + 3 + 4)	47,983,209	10,712,682

should not be less than 12% of total RWA

Definitions and instructions

RWA: risk-weighted assets according to Part A of the BS100B

RWA (T-1): risk-weighted assets as reported in the previous Pillar 3 report (ie at the end of the previous quarter).

Minimum capital requirement T: Pillar 1 capital requirements at the reporting date i.e. 12% of RWA.

Row number	Explanation
1	Credit risk (excluding counterparty credit risk): RWA and capital requirements according to the credit risk framework reported in the BS100A;
2	Counterparty credit risk: RWA and capital charges according to the counterparty credit risk framework, as reported in the BS100A.
3	Market risk: the amounts reported correspond to the RWA and capital requirements in the BS100B(I).
4	Operational risk: the amounts corresponding to the Pillar 1 requirements in the BS100B(II)

Linkages across templates

Amount in [DIS01:cell E17] is equal to [DIS03:cell E18]

Amount in [DIS01:cell F17] is equal to DIS03: cell F18

