CAPITAL ADEQUACY MODULE
PART 1: Definition of Capital

CA-A Introduction
CA-A.1 Purpose 01/2015
CA-A.2 Module History 07/2019
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 01/2015
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 Regulatory Capital
CA-2.1 Regulatory Capital 01/2015
CA-2.2 Limits and Minima on the Use of Different Forms of Capital 01/2015
CA-2.3 Minority Interest Held by Third Parties in Consolidated Banking Subsidiaries 01/2015
CA-2.4 Regulatory Adjustments 07/2015

CA-2A Capital 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)
PART 2: Credit Risk

CA-3  The Banking Book - Minimum Capital Requirements for Islamic Financing & 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
## Table of Contents

### PART 3: Other Risks

#### CA-5 Market Risk
- 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 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 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 Originator, Issuer or Credit Enhancement Provider 01/2015

#### CA-9 Real Estate Activities
- CA-9.1 Current Regulatory Environment of Real Estate Activities 07/2019

#### CA-10 Leverage Ratio Requirements
- CA-10.1 Rationale and Objective 10/2018
- CA-10.2 Definition, Calculation and Scope of the Leverage Ratio 10/2018
- CA-10.3 Exposure Measure 10/2018
- CA-10.4 Additional Supervisory Guidance 10/2018
- CA-10.5 Transitional Arrangements 10/2018
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 Istanab 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% Risk Weighting 07/2014
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