

**Appendix 5**

In this Appendix underlining indicates new text and striking through indicates deleted text.



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# The DFSA Rulebook

Prudential – Investment, Insurance  
Intermediation and  
Banking Module

**(PIB)**

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## 4 CREDIT RISK

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### 4.12 Risk weights

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**4.12.8** An Authorised Firm must apply a 0% risk weight to any CR Exposure to the qualifying MDBs set out below:

- (a) The World Bank Group comprised of the International Bank for Reconstruction and Development (IBRD), the Multilateral Investment Guarantee Agency (MIGA), and the International Finance Corporation (IFC);
- (b) The Asian Development Bank (ADB);
- (c) The African Development Bank (AfDB);
- (d) The European Bank for Reconstruction and Development (EBRD);
- (e) The Inter-American Development Bank (IADB);
- (f) The European Investment Bank (EIB);
- (g) The European Investment Fund (EIF);
- (h) The Nordic Investment Bank (NIB);
- (i) The Caribbean Development Bank (CDB);
- (j) The Islamic Development Bank (IDB); and
- (k) The Council of Europe Development Bank (CEDB).

**4.12.9** An Authorised Firm must apply a 0% risk weight to any CR Exposure to the Bank for International Settlements, the International Monetary Fund, the European

Central Bank, or the European Commission, or the European Stability Mechanism.

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## **A2.4 Reporting to the DFSA**

### **A2.4.1** In the following Table 1:

- (a) the column headed 'Domestic Firm or Branch' indicates whether the relevant form must be prepared and submitted by a Domestic Firm or Branch;
- (b) the column headed 'Authorised Firm Category' indicates which Category of Authorised Firm must prepare and submit the relevant form;
- (c) the column headed 'Frequency' indicates whether the relevant form must be prepared and submitted on a quarterly or annual basis; and
- (d) the column headed 'Semi-annual consolidated reporting for Financial Groups' indicates which Category of Authorised Firm of a Financial Group must prepare and submit the relevant form on a semi-annual basis.

#### **Guidance**

Table 1 is referred to in section 2.3, and forms part of the Rules.

*[The above text is not being amended but is included for reference only]*

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**Table 1      Authorised Firm Reporting Matrix**

Form Number	Form Name	Domestic Firm or Branch	Authorised Firm Category	Frequency	Semi-annual consolidated reporting for Financial Groups
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B270	<p>Insurance <del>Brokerage Form</del> <u>Intermediation and Underwriting</u></p> <p>Schedule of Insurance monies</p>	Domestic Firm and Branch	Any Category of Authorised Firm licensed as an Insurance Intermediary or Insurance Manager	<p>Quarterly and annual</p> <p>Annual</p>	Not applicable
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