B.2 - OV1: Overview of RWA - June 2017

(Figures in SR 000's)

		a	b	c
		RWA		Minimum capital requirements
		30-Jun-17	31-Mar-17	30-Jun-17
1	**Credit risk (excluding Counterparty Credit Risk (CCR) & Equity)**	**141,940,320**	**141,459,160**	**11,355,226**
2	Of which standardised approach (SA)	141,940,320	141,459,160	11,355,226
3	Of which internal rating-based (IRB) approach			-
4	**Counterparty credit risk**	**2,249,873**	**2,063,077**	**179,990**
5	Of which standardised approach for counterparty credit risk (SA-CCR)	2,249,873	2,063,077	179,990
6	Of which internal model method (IMM)			-
7	Equity positions in banking book under market-based approach			-
8	Equity investments in funds – look-through approach	1,213,295	1,223,029	97,064
9	Equity investments in funds – mandate-based approach			-
10	Equity investments in funds – fall-back approach	612,501	1,171,399	49,000
11	Settlement risk			-
12	Securitisation exposures in banking book	-	-	-
13	Of which IRB ratings-based approach (RBA)			-
14	Of which IRB Supervisory Formula Approach (SFA)			-
15	Of which SA/simplified supervisory formula approach (SSFA)			-
16	**Market risk**	**1,190,698**	**1,624,902**	**95,256**
17	Of which standardised approach (SA)	1,190,698	1,624,902	95,256
18	Of which internal model approaches (IMM)			
19	**Operational risk**	**13,176,799**	**13,032,714**	**1,054,144**
20	Of which Basic Indicator Approach			-
21	Of which Alternate Standardised Approach	13,176,799	13,032,714	1,054,144
22	Of which Advanced Measurement Approach			-
23	Amounts below the thresholds for deduction (subject to 250% risk weight)			-
24	Floor adjustment			-
25	**Total (1+4+7+8+9+10+11+12+16+19+23+24)**	**160,383,486**	**160,574,281**	**12,830,679**