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

(Figures in SR 000's)

		a	b	c
		RWA		Minimum capital requirements
		30-Sep-17	30-Jun-17	30-Sep-17
1	**Credit risk (excluding Counterparty Credit Risk (CCR) & Equity)**	**139,934,261**	**141,940,320**	**11,194,741**
2	Of which standardised approach (SA)	139,934,261	141,940,320	11,194,741
3	Of which internal rating-based (IRB) approach			-
4	**Counterparty credit risk**	**2,672,460**	**2,249,873**	**213,797**
5	Of which standardised approach for counterparty credit risk (SA-CCR)	2,672,460	2,249,873	213,797
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	843,626	1,213,295	67,490
9	Equity investments in funds – mandate-based approach			-
10	Equity investments in funds – fall-back approach	36,783	612,501	2,943
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**	**1,703,666**	**1,190,698**	**136,293**
17	Of which standardised approach (SA)	1,703,666	1,190,698	136,293
18	Of which internal model approaches (IMM)			
19	**Operational risk**	**13,269,300**	**13,176,799**	**1,061,544**
20	Of which Basic Indicator Approach			-
21	Of which Alternate Standardised Approach	13,269,300	13,176,799	1,061,544
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)**	**158,460,096**	**160,383,486**	**12,676,808**