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

(Figures in SR 000's)

		a	b	c
		RWA		Minimum capital requirements
		31-Dec-17	30-Sep-17	31-Dec-17
1	**Credit risk (excluding Counterparty Credit Risk (CCR) & Equity)**	**133,784,079**	**139,934,261**	**10,702,726**
2	Of which standardised approach (SA)	133,784,079	139,934,261	10,702,726
3	Of which internal rating-based (IRB) approach			-
4	**Counterparty credit risk**	**3,876,393**	**2,672,460**	**310,111**
5	Of which standardised approach for counterparty credit risk (SA-CCR)	3,876,393	2,672,460	310,111
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	807,695	843,626	64,616
9	Equity investments in funds – mandate-based approach			-
10	Equity investments in funds – fall-back approach	7,101	36,783	568
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**	**608,966**	**1,703,666**	**48,717**
17	Of which standardised approach (SA)	608,966	1,703,666	48,717
18	Of which internal model approaches (IMM)			
19	**Operational risk**	**13,253,250**	**13,269,300**	**1,060,260**
20	Of which Basic Indicator Approach			-
21	Of which Alternate Standardised Approach	13,253,250	13,269,300	1,060,260
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)**	**152,337,484**	**158,460,096**	**12,186,999**