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

(Figures in SR 000's)

		a	b	c
		RWA		Minimum capital requirements
		31-Mar-17	31-Dec-16	31-Mar-17
1	**Credit risk (excluding counterparty credit risk) (CCR)**	**141,459,160**	**140,121,707**	**11,316,733**
2	Of which standardised approach (SA)	141,459,160	140,121,707	11,316,733
3	Of which internal rating-based (IRB) approach			-
4	**Counterparty credit risk**	**2,063,077**	**1,880,858**	**165,046**
5	Of which standardised approach for counterparty credit risk	2,063,077	1,880,858	165,046
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 *	1,223,029		97,842
9	Equity investments in funds – mandate-based approach			-
10	Equity investments in funds – fall-back approach *	1,171,399		93,712
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**	**1,624,902**	**933,982**	**129,992**
17	Of which standardised approach (SA)	1,624,902	933,982	129,992
18	Of which internal model approaches (IMM)			-
19	**Operational risk**	**13,032,714**	**12,892,057**	**1,042,617**
20	Of which Basic Indicator Approach			-
21	Of which Alternate Standardised Approach (ASA)	13,032,714	12,892,057	1,042,617
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)**	**160,574,281**	**155,828,604**	**12,845,942**

* Regulation related to Bank's Equity Investment in Funds became effective from 1st January 2017