

## B.2 - OV1: Overview of RWA

		a	b	c
		RWA		Minimum capital requirements
		31-Dec-16	30-Sep-16	31-Dec-16
1	Credit risk (excluding counterparty credit risk) (CCR)	140,121,707	143,869,819	11,209,737
2	Of which standardised approach (SA)	140,121,707	143,869,819	11,209,737
3	Of which internal rating-based (IRB) approach			-
4	Counterparty credit risk	1,880,858	751,607	150,469
5	Of which standardised approach for counterparty credit risk	1,880,858	751,607	150,469
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			-
9	Equity investments in funds – mandate-based approach			-
10	Equity investments in funds – fall-back approach			-
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	933,982	772,969	74,719
17	Of which standardised approach (SA)	933,982	772,969	74,719
18	Of which internal model approaches (IMM)			-
19	Operational risk	12,892,057	12,881,909	1,031,365
20	Of which Basic Indicator Approach			-
21	Of which Alternate Standardised Approach (ASA)	12,892,057	12,881,909	1,031,365
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)	155,828,604	158,276,304	12,466,288

Explanation of significant drivers behind differences in reporting periods T and T-1

RWA for counterparty credit risk have increased due to business turnover related to Bank's customer derivatives dealings.

When minimum capital requirements in column (c) do not correspond to 8% of RWA in column (a), banks must explain the adjustments made.

If the bank uses the IMM for its equity exposures under the market-based approach, it must provide annually a description of the main characteristics of its internal model in an accompanying narrative.