B.2 - Template OV1: Overview of RWA

September 30, 2017

		RWA		Minimum capital requirements
		Sep-17	Jun-17	Sep-17
1	Credit risk (excluding counterparty credit risk) (CCR)	91,967,484	92,227,398	7,357,399
2	Of which standardised approach (SA)	91,967,484	92,227,398	7,357,399
3	Of which internal rating-based (IRB) approach			-
4	Counterparty credit risk	-	-	-
5	Of which standardised approach for counterparty credit risk (SA-CCR)	-	-	-
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	1,887,500	1,672,151	151,000
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	724,828	819,668	57,986
17	Of which standardised approach (SA)	724,828	819,668	57,986
18	Of which internal model approaches (IMM)	-		-
19	Operational risk	6,366,341	6,131,704	509,307
20	Of which Basic Indicator Approach	6,366,341	6,131,704	509,307
21	Of which Standardised Approach	-	-	-
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)**	**100,946,153**	**100,850,921**	**8,075,692**