Overview of Risk Weighted Assets

The RWA and capital requirements as at 30 Sep 2017 are presented in the table below.

				(SGD in mil)
		RWA		Minimum capital requirements
		As at 30 Sep 2017	As at 30 Jun 2017	As at end of current quarter
01	Credit risk (excluding CCR)	13,171	13,202	1,317
02	of which: SA(CR) and SA(EQ)	13,171	13,202	1,317
03	of which: IRBA and IRBA(EQ) for equity exposures under the PD/LGD method			
04	CCR	89	13	9
05	of which: Current Exposure Method	60	5	6
06	of which: CCR internal models method			
07	IRBA(EQ) for equity exposures under the simple risk weight method or the IMM			
08	Equity investments in funds - look through approach			
09	Equity investments in funds - mandate-based approach			
10	Equity investments in funds - fall back approach			
10a	Equity investment in funds - partial use of an approach			
11	Unsettled transactions	0	0	0
12	Securitisation exposures in the banking book	156	190	16
13	of which: IRBA(SE) - RBM and IAM			
14	of which: IRBA(SE) - SF			
15	of which: SA(SE)	156	190	16
16	Market risk	24	15	2
17	of which: SA(MR)	24	15	2
18	of which: IMA			
19	Operational risk	1,283	1,276	128
20	of which: BIA			
21	of which: SA(OR)	1,283	1,276	128
22	of which: AMA			
23	Amounts below the thresholds for deduction (subject to 250% risk weight)			
24	Floor adjustment			
25	**Total**	**14,723**	**14,696**	**1,472**