Anexo ao documento de Disciplina de Mercado de 2017

Pillar III EUOV1 table

	Pillar III Indicators	
	RWA amounts	Minimum capital requirements
	31 December 2017	**31 December 2017**
Credit risk (excluding CCR)	**26.332**	**2.107**
Of which the standardised approach	6.080	486
Of which the foundation IRB (FIRB) approach	10.931	874
Of which the advanced IRB (AIRB) approach	1.546	124
Of which equity IRB under the simple risk-weighted approach or the IMA	2.022	162
CCR	**453**	**36**
Of which mark to market	453	36
Of which original exposure		
Of which the standardised approach		
Of which internal model method (IMM)		
Of which risk exposure amount for contributions to the default fund of a CCP		
CVA	**766**	**61**
Settlement risk		
Securitisation exposures in the banking book (after the cap)	**1.042**	**83**
Of which IRB approach	1.042	83
Of which IRB supervisory formula approach (SFA)		
Of which internal assessment approach (IAA)		
Of which standardised approach		
Market risk	418	33
Of which the standardised approach	418	33
Of which IMA		
Large exposures		
Operational risk	**1.477**	**118**
Of which basic indicator approach		
Of which standardised approach	1.477	118
Of which advanced measurement approach		
Amounts below the thresholds for deduction (subject to 250% risk weight)	**610**	**49**
Floor adjustment		
Total	**31.740**	**2.539**