Dell Bank International d.a.c.

Pillar III Disclosures

31 March 2018

1. Risk Weighted Assets

This report provides interim Pillar 3 disclosures for Dell Bank International d.a.c. ("the Bank") on a consolidated basis as at 31 March 2018. The report has been prepared in accordance with the EBA's revised guidelines which require specific templates to be disclosed on a quarterly basis. On review of the EBA guidelines, the following template is applicable for the Bank.

The disclosures contained in this document have not been subject to external audit.

Template 4: EU OV1 - Overview of RWAs

			RWAs		Minimum capital requirements
			Q1 2018	Q4 2017	Q1 2018
	1	Credit risk (excluding CCR)	1,429,673,455	1,323,262,917	114,373,876
Article 438(c)(d)	2	Of which the standardised approach	1,429,673,455	1,323,262,917	114,373,876
Article 107 Article 438(c)(d)	6	CCR	15,100,899	15,013,390	701,310
Article 438(c)(d)	7	Of which mark to market	8,766,379	8,550,424	701,310
Article 438(c)(d)	12	Of which CVA	6,334,520	6,462,966	506,762
Article 438 (e)	19	Market risk	3,436,727	3,946,238	274,938
	20	Of which the standardised approach	3,436,727	3,946,238	274,938
Article 438(f)	23	Operational risk	115,133,429	129,645,784	9,210,674
	24	Of which basic indicator approach	115,133,429	129,645,784	9,210,674
	29	Total	1,563,344,509	1,471,868,329	125,067,561

There were no significant movements in risk weighted assets and minimum capital requirements from 31 December 2017 to 31 March 2018.