

Citibank Holdings Ireland Limited

&

Citibank Europe plc

Pillar 3 Disclosures

30 June 2017



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Introduction

1.1. Background and context

This document contains the semi-annual Pillar 3 disclosures for Citibank Europe plc (CEP) and its immediate parent, Citibank Holding Ireland Limited (CHIL) (consolidated), collectively “the Companies”, as at 30th June 2017.

In accordance with the European Banking Authority (EBA) guidelines on materiality, proprietary and confidentiality and on disclosure frequency relating to Pillar 3 disclosures, the Company has determined that it is appropriate to disclose the information prescribed by these guidelines on a semi-annual basis.

The disclosures in this document have been made in accordance with the Pillar 3 requirements laid out in the EU prudential rules for banks, building societies and investment firms, as set out in Part 8 of the Capital Requirements Regulations No. 575/2013 (CRR) – Disclosures by Institutions.

The following disclosures have been made purely for explaining the basis on which the Companies have prepared and disclosed information about capital requirements and the management of certain risks and for no other purpose. They do not constitute any form of financial statement and must not be relied upon in making any investment or judgement on the entity. Except as otherwise indicated, financial information has been rounded to the nearest thousand.

1.2. Areas covered

This document contains disclosures in relation to the Companies’ capital resources and

requirements, capital buffers and leverage ratios.

In line with the early application of the EBA Guidelines on disclosure requirements under Part Eight of Regulation (EU) No 575/2013, the following templates were adopted in the Companies’ Annual Pillar 3 disclosures for 31 December 2016: EU OV1, EU CCR3, EU CR5 and EU MR1. These templates are also included in the Companies’ semi-annual disclosures.

For further information on the Companies’ risk management objectives and policies, liquidity risk, operational risk and asset encumbrance, please refer to the Companies’ Annual Pillar 3 disclosures for the year ended 31 December 2016 on the Investor Relations section of Citi’s website.

1.3. Basis of Consolidation & Disclosure

CEP is 100% owned by CHIL. CEP is licensed by the Central Bank of Ireland (CBI). It is subject to regulatory supervision under the Single Supervisory Mechanism (SSM) in Europe. CEP was designated as a ‘Significant Institution’ under SSM rules (given the size of its balance sheet post internal merger activity in 2016), on 1 January 2017. CEP is regulated by the European Central Bank (ECB) in conjunction with the National Competent Authority (NCA), i.e. the Central Bank of Ireland, together the Joint Supervisory Team (JST).

CEP and CHIL produce individual and consolidated regulatory returns. Capital Resources for both CEP and CHIL have been disclosed for transparency.

CEP prepares standalone financial statements and CHIL prepares consolidated financial statements under International Financial Reporting Standards (IFRS).

The financial information reported in the consolidated financial statements and consolidated regulatory returns are largely similar, other than presentation.

The disclosures in this document are reported at the consolidated level in accordance with the CRD IV requirements.

These disclosures are published on the Investor Relations section of Citi’s website.

The semi-annual Pillar 3 document is subject to the same governance process as the annual Pillar 3 disclosures. It is reviewed and approved

by the CEP Audit Committee and subsequently by the Board of Directors.

1.4. CHIL and CEP Capital Position as at 30 June 2017

Figure 1 (a) and (b) illustrates CHIL and CEP’s key capital metrics. Both CHIL and CEP’s Capital resources consist of Tier 1 capital and continue to maintain capital ratios and resources comfortably in excess of the minimum regulatory requirements.

The quantitative data is sourced from the Companies’ prudential returns and is calculated according to regulatory requirements.

FIGURE 1A: SUMMARY OF CHIL’S KEY METRICS AS AT 30 JUNE 2017 (€Bn)

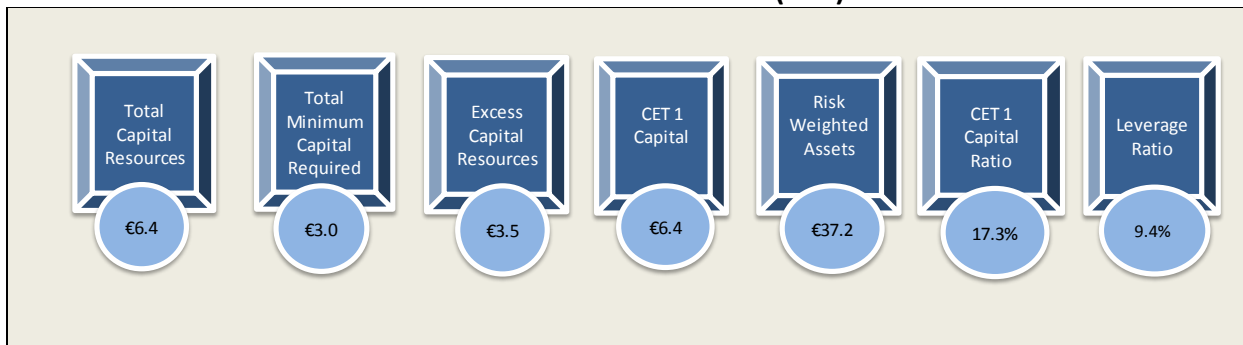
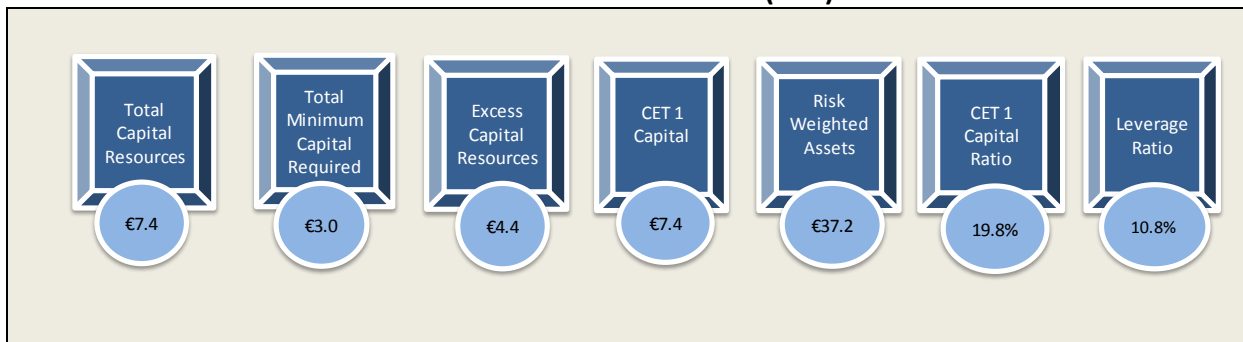


FIGURE 1B: SUMMARY OF CEP’S KEY METRICS AS AT 30 JUNE 2017 (€Bn)



2. Capital Resources and Minimum Capital Requirement

2.1. Capital Resources

The Capital Requirements Directive IV (CRD IV) requires that CHIL and CEP comply with minimum capital standards and maintains a prescribed excess of total capital resources over its Pillar I capital requirement.

Capital resources are measured and reported in accordance with the CRD IV. CHIL and CEP's regulatory capital resources comprise of the following distinct elements:

- Common Equity Tier 1 Capital, which includes ordinary share capital, share premium, retained earnings and capital reserves;

- Deductions from capital include:
 - Intangible assets, including goodwill
 - Prudent valuation
 - Deferred tax relying of future profitability
 - Significant investments

Table 1 shows the regulatory capital resources of CHIL and CEP as at 30 June 2017.

Table 1: Own Funds CHIL & CEP at 30 June 2017

	2017 Q2		REGULATION (EU) No 575/2013 ARTICLE REFERENCE
	CHIL	CEP	
Capital instruments and the related share premium accounts	1,929,933	2,149,959	26 (1), 27, 28, 29, EBA list 26 (3)
of which: Share Capital	-	9,229	
of which: Share Premium	602,314	1,396,431	
of which: Capital Reserves	1,342,158	722,155	EBA list 26 (3)
of which: Other Reserves	-14,540	22,145	
Retained earnings	5,052,584	5,767,281	26 (1) (c)
Accumulated other comprehensive income (and any other reserves)	-	-	26 (1)
Common Equity Tier 1 (CET1) capital before regulatory adjustments	6,982,517	7,917,240	
Additional value adjustments (negative amount)	-7,310	-7,310	34, 105
Intangible assets (net of related tax liability) (negative amount)	-294,225	-294,225	36 (1) (b), 37, 472 (4)
Deferred tax assets that rely on future profitability excluding those arising from temporary difference (net of related tax liability where the conditions in Article 38 (3) are met) (negative amount)	-236,933	-236,899	36 (1) (c), 38, 472 (5)
Direct, indirect and synthetic holdings of the CET1 instruments of financial sector entities where the institution has a significant investment in those entities (amount above 10% threshold and net of eligible short positions) (negative amount)	-	-12,421	36 (1) (i), 43, 45, 47, 48 (1) (b), 49 (1) to (3), 79, 470, 472 (11)
Total Regulatory Adjustments to Common Equity Tier 1 (CET1)	-538,468	-550,855	
Common Equity Tier 1 (CET1) capital	6,444,049	7,366,385	
Tier 1 capital (T1 = CET1 + AT1)	6,444,049	7,366,385	
Tier 2 (T2) Capital	-	-	
Total Capital (TC = T1 + T2)	6,444,049	7,366,385	
Total Risk-Weighted Assets	37,155,885	37,155,885	
Common Equity Tier 1 (as a percentage of total risk exposure amount)	17.34%	19.83%	92 (2) (a), 465
Tier 1 (as a percentage of total risk exposure amount)	17.34%	19.83%	92 (2) (b), 465
Total capital (as a percentage of total risk exposure amount)	17.34%	19.83%	92 (2) (c)

2.2. Minimum Capital Requirement

CEP complies with the CRR Minimum Capital Requirements, to ensure that sufficient capital is maintained to cover all relevant risks and exposures. For this purpose the firm calculates capital charges for market risk, counterparty risk and operational risk based upon the standardised approach, as well as recognising a number of credit risk mitigation techniques in calculating the charges for credit and counterparty risk. The total Capital Resources must be greater than its Minimum Capital Requirement, allowing for a capital excess to accommodate any additional obligations, such as Pillar 2 charges. CHIL (consolidated) and CEP have the same minimum capital requirement.

CEP uses external ratings from External Credit Assessment Institutions (ECAIs), in the calculation of its credit risk capital requirements.

To assess the adequacy of its capital to support current and expected future activities, CEP produces regular capital forecasts, taking into account both normal business conditions and stress scenarios. As part of this process, CEP maintains an ICAAP (Internal Capital Adequacy Assessment Process) which documents CEP's risk appetite, regulatory capital requirement and associated policies and procedures.

CEP's ICAAP is the result of a detailed assessment of the capital that it considers necessary to cover the risks to which the entity is exposed to. This includes capturing risks which fall outside of the Pillar 1 framework and as well as the risks related to the impact of

stress scenarios. To calculate these requirements, CEP has undertaken forecasts of net income, balance sheet and regulatory capital on both a business as usual (base case) basis and downside (stress case) basis to ensure the robustness of its capital adequacy at all times.

The ICAAP document includes the following key elements:

- Summary of Pillar 1 capital requirements
- Summary of Pillar 2 capital requirements
- Capital planning over a 3 year horizon

2.3 Capital Resources vs Minimum Capital Requirement

Table 2 shows CEP's Pillar 1 Minimum Capital Requirements, which as stated above, are the same as the Minimum Capital Requirements for CHIL.

Table 3 illustrates that CHIL and CEP's Total Capital Resources are in excess of its Pillar 1 Total Minimum Capital Requirement.

Capital Resources and Minimum Capital Requirements for CHIL and CEP are monitored and analysed daily. CHIL and CEP continuously maintain a surplus over its Minimum Capital Requirement.

Table 2: CEP & CHIL Minimum Pillar 1 capital requirements

		2017 Q2	
<i>EUR Thousands</i>		Capital Requirement	Risk Weighted Assets
Credit Risk and Counterparty Risk		2,513,596	31,419,948
of which	Central governments or central banks	8,165	102,060
	Regional governments or local authorities	15	184
	Public sector entities	21,255	265,684
	Multilateral Development Banks	2,590	32,371
	International Organisations	484	6,050
	Institutions	326,718	4,083,971
	Corporates	1,965,491	24,568,635
	Retail	618	7,724
	Secured by mortgages on immovable property	14,384	179,801
	Exposures in default	8,847	110,592
	Items associated with particular high risk	25	310
	Covered bonds	0	-
	Claims on institutions and corporates with a short-term credit assessment	138,792	1,734,906
	Collective investments undertakings (CIU)	538	6,723
	Equity	2,523	31,533
	Other items	22,644	283,051
	Securitisation Positions	508	6,354
Market Risk		80,422	1,005,278
of which	Interest Rate Risk	67,357	841,960
	FX Risk	13,065	163,317
Operational Risk		328,078	4,100,975
Contributions to the default fund of a CCP		2,867	35,836
Credit Value Adjustment		47,508	593,849
Total Capital Requirements		2,972,471	37,155,885

Table 3: Capital Surplus over Minimum Capital Requirement and Tier 1 Ratio CHIL & CEP

<i>EUR Thousands</i>	CHIL	CEP
	2017 Q2	
Total Capital Resources	6,444,049	7,366,385
Total Minimum Capital Requirement	2,972,471	2,972,471
Surplus over Requirement	3,471,578	4,393,915
Tier 1 Capital Resources	6,444,049	7,366,385
Risk Weighted Assets	37,155,885	37,155,885
Tier 1 Capital Ratio	17.34%	19.83%

2.4. Leverage Ratio

Leverage risk is the risk that excessive growth in exposure or a decrease in capital will lead to an entity becoming more vulnerable to leverage or contingent leverage that may require unintended corrective measures, including distressed selling of assets which might result in losses or in valuation adjustments to its remaining assets.

In accordance with CRR rules, the leverage ratio for CEP is calculated by dividing Tier 1 capital by a non-risk based measure of an institution's on- and off-balance sheet exposures.

The leverage ratio is a monitoring tool, which allows competent authorities to assess and

constrain the risk of building up excessive leverage in their supervised institutions.

The leverage ratio metric has been implemented in the EU for reporting and disclosure purposes. According to the CRD IV this is not a binding requirement currently, and during the transitional phase is set at a minimum level of 3%.

Implementation of the leverage ratio becomes binding from 1 January 2018.

CHIL (consolidated) and CEP's ratio is in excess of this at 9.4% and 10.8% respectively at 30 June 2017.

Tables 4a, 4b, 5 and 6 provide additional detail on the Leverage Ratio:

Table 4a: Summary Reconciliation of Accounting Assets and Leverage Ratio Exposures for CHIL

<i>EUR Thousands</i>	2017 Q2
	Applicable Amounts
Total assets as per published financial statements	43,184,462
Adjustments for derivative financial instruments	0
Adjustments for securities financing transactions "SFTs"	411,652
Adjustment for off-balance sheet items (ie conversion to credit equivalent amounts of off-balance sheet)	21,781,685
Other adjustments	2,969,585
Leverage Ratio Exposure	68,347,385

Table 4b: Summary Reconciliation of Accounting Assets and Leverage Ratio Exposures for CEP

Eur Thousands	2017 Q2
	Applicable Amounts
Total assets as per published financial statements	43,187,047
Adjustments for derivative financial instruments	0
Adjustments for securities financing transactions "SFTs"	411,652
Adjustment for off-balance sheet items (ie conversion to credit equivalent amounts of off-balance sheet)	21,781,685
Other adjustments	2,954,613
Leverage Ratio Exposure	68,334,998

Table 5: Leverage Ratio Common Disclosure for CHIL & CEP

EUR Thousands	2017 Q2	
	CHIL	CEP
	CRR Leverage Ratio Exposures	
On-Balance Sheet Exposures (excluding derivatives and SFTs)		
On-balance sheet items (excluding derivatives, SFTs and fiduciary assets, but including collateral)	41,641,488	41,641,488
Asset amounts deducted in determining Tier 1 capital	(538,468)	(550,855)
Total On-Balance Sheet Exposures (excluding derivatives, SFTs and fiduciary assets)	41,103,021	41,090,633
Derivative Exposures		
Replacement cost associated with derivatives transactions	450,390	450,390
Add-on amounts for PFE associated with derivatives transactions	1,358,318	1,358,318
Deductions of receivables assets for cash variation margin provided in derivatives transactions	(148,367)	(148,367)
Total Derivative Exposures	1,660,341	1,660,341
Securities financing transaction exposures		
SFT Exposure	3,802,338	3,802,338
Total Securities Financing Transaction Exposures	3,802,338	3,802,338
Off-Balance Sheet Exposures		
Off-balance sheet exposures at gross notional amount	21,781,685	21,781,685
Adjustments for conversion to credit equivalent amounts	(000)	(000)
Total Off-Balance Sheet Exposures	21,781,685	21,781,685
Capital and Total Exposures		
Tier 1 capital	6,444,048	7,366,385
Total Leverage Ratio Exposures	68,347,385	68,334,998
Leverage ratio		
Leverage ratio	9.43%	10.78%
Choice on transitional arrangements and amount of derecognised fiduciary items		
Choice on transitional arrangements for the definition of the capital measure	Fully Phased In	Fully Phased In

Table 6: Split of On Balance Sheet Exposures (excluding derivatives and SFTs) for CHIL & CEP

EUR Thousands	2017 Q2
	CRR Leverage Ratio Exposures
Total On-Balance Sheet Exposures (excluding derivatives and SFTs), of which:	41,641,488
Trading Book Exposures	2,894,708
Banking Book Exposures, of which:	38,746,781
Exposures treated as sovereigns	14,985,221
Exposures to regional governments, MDB, international organisations and PSE NOT treated as	515,254
Institutions	6,654,797
Secured by mortgages of immovable properties	179,852
Retail exposures	9,411
Corporate	13,643,686
Exposures in default	91,846
Other exposures (eg equity, securitisations, and other non-credit obligation assets)	2,666,713

2.5. Capital Buffers

The CRR requires CEP to hold capital buffers.

The countercyclical capital buffer aims to ensure that capital requirements take into account the macro-financial environment. Its primary objective is to protect the banking sector from periods of excess aggregate credit growth. The designated authorities can set the countercyclical capital buffer rates between 0% and 2.5%.

CEP is required to calculate its institution-specific countercyclical buffer rate as a weighted average of the buffer rates that have been announced for each jurisdiction to which the firm has relevant credit exposures. Relevant credit exposures are as follows;

- credit risk
- specific risk
- securitizations

The institution-specific countercyclical buffer rate consists of the weighted average of the countercyclical buffer rates that apply in the jurisdictions where the relevant credit exposures of the institutions are located.

The following tables set out CEP's countercyclical buffer requirement for 30 June 2017.

Table 7: Geographical distribution of credit exposures relevant for the calculation of the countercyclical buffer 30 June 2017

Eur Thousands	General credit exposures	Trading book exposure		Own funds requirements			Institution specific countercyclical buffer	Countercyclical capital buffer rate
		Sum of long and short positions of trading book exposures	Value of trading book exposure for internal models	Of which: General credit exposures	Of which: Trading book exposures	Total		
Breakdown by country	Exposure value for SA							
Hong Kong	23,780	6,901	0	1,068	552	1,620	0.0009%	1.250%
Norway	245,392	0	0	15,638	0	15,638	0.0106%	1.500%
Sweden	573,804	23,895	0	44,470	1,912	46,382	0.0419%	2.000%
Czech Republic	1,132,615	0	0	86,520	0	86,520	0.0196%	0.500%
Iceland	10	0	0	1	0	1	0.0000%	1.000%
Total	1,975,601	30,796	0	147,697	2,464	150,161	0.0730%	

Table 8: Amount of institution-specific countercyclical buffer 30 June 2017

Eur Thousands	2017 Q2
Total Risk exposure amount	27,314,757
Institution specific countercyclical capital buffer rate	0.0730%
Institution specific countercyclical capital buffer requirement	19,945

CEP is also required to hold a capital conservation buffer. The buffer was introduced 1 January 2016 at 0.625% of RWA's. The buffer is scheduled to increase by 0.625% per year until it reaches 2.5% of RWAs on 1 January 2019. The buffer held by CEP as at 30 June 2017 was €465 million.

2.6. EBA templates

The following templates were prepared in accordance with the early application statement of the EBA Guidelines on disclosure requirements under Part Eight of Regulation (EU) No 575/2013. Tables 9, 10, 11 and 12 reflect EBA templates on RWAs, credit risk and market risk.

Table 9: EU OV1 – Overview of RWAs 31 March 2017 & 30 June 2017

EUR Thousands	RWAs		Minimum capital requirements	
	2017 Q2	2017 Q1	2017 Q2	2017 Q1
Credit risk (excluding CCR)	30,214,680	31,498,500	2,417,174	2,519,880
Of which the standardised approach	30,214,680	31,498,500	2,417,174	2,519,880
Of which the foundation IRB (FIRB) approach -	-	-	-	-
Of which the advanced IRB (AIRB) approach -	-	-	-	-
Of which equity IRB under the simple risk-weighted approach or the IMA	-	-	-	-
CCR	1,828,599	1,509,582	146,288	120,767
Of which mark to market	1,099,339	1,022,153	87,947	81,772
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	35,836	29,614	2,867	2,369
Of which CVA	593,849	431,594	47,508	34,528
Settlement risk	-	-	-	-
Securitisation exposures in the banking book (after the cap)	6,354	6,456	508	516
Of which IRB approach	-	-	-	-
Of which IRB supervisory formula approach (SFA)	-	-	-	-
Of which internal assessment approach (IAA) -	-	-	-	-
Of which standardised approach	6,354	6,456	508	516
Market risk	1,005,278	896,013	80,422	71,681
Of which the standardised approach	1,005,278	896,013	80,422	71,681
Of which IMA	-	-	-	-
Large exposures	-	-	-	-
Operational risk	4,100,975	4,072,321	328,078	325,786
Of which basic indicator approach	-	-	-	-
Of which standardised approach	4,100,975	4,072,321	328,078	325,786
Of which advanced measurement approach	-	-	-	-
Amounts below the thresholds for deduction - (subject to 250% risk weight)	-	-	-	-
Floor adjustment	-	-	-	-
Total	37,155,885	37,982,872	2,972,471	3,038,630

Table 10: EU CCR3 – CRR exposures by regulatory portfolio and risk weight (Standardised approach) 30 June 2017

EAD in EUR Thousands

Exposure classes	Risk weight											Total	Of which unrated	
	0%	2%	4%	10%	20%	50%	70%	75%	100%	150%	Others			
Central governments or central banks	135,487				(0)	2,205							137,692	63,496
Regional government or local authorities														
Public sector entities					60,471	-			25,927	-			86,398	82,983
Multilateral development banks													-	
International organisations													-	
Institutions	-				793	416,968			2,587	44,007			464,355	93,900
Corporates	-				22,169	105,278			739,845	30,657			897,949	488,921
Retail	-				-			15		-			15	15
Institutions and corporates with a short-term credit assessment	-				9,783	72,851			351	218			83,203	-
Other items	-									575			575	575
Total	135,487				93,216	597,303			15	769,286	74,882		1,670,188	729,889

Table 11: EU CR5 – Standardised approach 30 June 2017

EAD in EUR Thousands

Exposure classes	Risk weight																Total	Of which unrated
	0%	2%	4%	10%	20%	35%	50%	70%	75%	100%	150%	250%	370%	1250%	Others	Deducted		
Central governments or central banks	14,286,693	-			34	-	98,359			51,770	-						14,436,857	9,334,207
Regional government or local authorities	110,849	-			919	-	-			-							111,768	-
Public sector entities	-	-			340,129	-	8			159,633	-						499,770	199,847
Multilateral development banks	390,928	-			26,842	-	-			27,002	-						444,772	26,876
International organisations	65,845	-			-	-	-			6,050	-						71,895	5,970
Institutions	-	707,322			707,367	-	4,144,314			1,451,884	84,713						7,095,600	2,060,814
Corporates	184	-			1,250,739	-	2,819,299			21,425,179	427,171						25,922,571	12,884,380.29
Retail	-	-			-	-	-		10,284	-	-						10,284	9,351
Secured by mortgages on immovable property	-	-			-	80	-			179,773	-						179,852	162,661
Exposures in default	-	-			-	-	-			18,575	61,344						79,919	65,704
Higher-risk categories	-	-			-	-	-			-	206						206	205
Covered bonds	-	-			-	-	-			-	-						-	-
Institutions and corporates with a short-term credit assessment	-	-			147,931	-	428,366			717,094	489,988						1,783,379	-
Collective investment undertakings	-	-			-	-	-			6,186	-						6,186	6,204
Equity	-	-			-	-	-			31,533	-						31,533	3,259
Other items	10,533	-			13,455	-	-			280,322	-						304,310	568,753
Total	14,865,032	707,322			2,487,415	80	7,490,347			10,284	24,355,002	1,063,423					50,978,904	25,328,232

Table 12: EU MR1 – Market risk under the standardized approach 30 June 2017

	RWAs	Capital requirements
<i>EUR Thousands</i>		
Outright products		
Interest rate risk (general and specific)	841,960	67,357
Equity risk (general and specific)	-	-
Foreign exchange risk	163,317	13,065
Commodity risk	-	-
Options		
Simplified approach	-	-
Delta-plus method	-	-
Scenario approach	-	-
Securitisation (specific risk)	-	-
Total	1,005,278	80,422