MOLDINDCONBANK

Annex No. 11
to the Regulation on the requirements for publication
of information by banks

Form for the provision of information on the risk weighted exposure amount (RWA)

No. d/o		risk weighted exposure amount (RWA)		Minimum capital requirements
		Reporting quarter, 31.03.2022	The quarter preceding the reporting quarter, 31.12.2021	Reporting quarter, 31.03.2022
1	**Credit risk** (excluding counterparty credit risk)	9 647 966 790	9 694 383 665	964 796 679
2	Of which: standardized approach	9 647 966 790	9 694 383 665	964 796 679
3	Of which: Basic IRB Approach (FIRB)	X	X	X
4	Of which: Advanced IRB Approach (AIRB)	X	X	X
5	Of which: Equity from the IRB approach according to the simple risk weighted approach or AMI	X	X	X
6	**Counterparty credit risk**	0	0	0
7	Of which: The method of mark to market	0	0	0
8	Of which: Initial Exposure Method	0	0	0
9	Of which: Standardized Method	0	0	0
10	Of which: Internal Model Method (IMM)	X	X	X
11	Of which: Risk Exposure Value for CPC Guarantee Fund Contributions	X	X	X
12	Of which: credit valuation adjustment (CVA)	0	0	0
13	**Settlement risk**	0	0	0
14	Securitization exposures in the banking portfolio (by ceiling)	X	X	X
15	Of which: IRB approach	X	X	X
16	Of which: IRB Regulated Formula (SFA) Method	X	X	X
17	Of which: Internal Assessment Approach (IAA)	X	X	X
18	Of which: standardized approach	0	0	0
19	**Market risk**	234 427 360	113 879 990	23 442 736
20	Of which: standardized approach	234 427 360	113 879 990	23 442 736
21	Of which: AMI	X	X	X
22	**Operational risk**	1 911 637 874	1 911 637 874	191 163 787
23	Of which: basic approach	1 911 637 874	1 911 637 874	191 163 787
24	Of which: standardized approach	0	0	0
25	Of which: Advanced Measurement Approaches	X	X	X
26	Values below the deduction thresholds (which are subject to a 250% risk weight) after applying the 250% risk weight.	0	0	0
27	Total	11 794 032 024	11 719 901 529	1 179 403 202