Template 9

Credit Risk Under Standardised Approach: Exposures by Asset Classes and Risk Weights

As at December 31, 2018	RWA Amount (LKR"000) as at 31st December 2018
(a) Capital charge for Interest Rate Risk	20,185.00
General Interest Rate Risk	-
i) Net Long or Short Positio	-
ii) Horizontal Disallowance	-
iii) Vertical Disallowance	-
iv) Options	-
Specific Interest Rate Risk	-
(b) Capital charge for Equity	-
(i) General Equity Risk	-
(ii) Specific Equity Risk	-
(c) Capital charge for Foreign Exchange & Gold	20,185.00
(d) Capital charge for market risk [(a) + (b) + (C)]	169,979.00
Total Risk - weighted amount for Market Risk [(d) * CAR]	11.88