

Quantitative Disclosures under Pillar III of Basel III for June 30, 2021

B.2 - Template OV1: Overview of RWA

SAR (000)		a	b	c
		RWA		Minimum capital requirements
		June 30, 2021	March 31, 2021	June 30, 2021
1	Credit risk (excluding counterparty credit risk) (CCR)	74,107,368	73,123,576	5,928,589
2	Of which standardised approach (SA)	74,107,368	73,123,576	5,928,589
3	Of which internal rating-based (IRB) approach	-	-	-
4	Counterparty credit risk	343,715	334,804	27,497
5	Of which standardised approach for counterparty credit risk (SA-CCR)	343,715	334,804	27,497
6	Of which internal model method (IMM)	-	-	-
7	Equity positions in banking book under market-based approach	-	-	-
8	Equity investments in funds – look-through approach	-	-	-
9	Equity investments in funds – mandate-based approach	-	-	-
10	Equity investments in funds – fall-back approach	-	-	-
11	Settlement risk	-	-	-
12	Securitisation exposures in banking book	-	-	-
13	Of which IRB ratings-based approach (RBA)	-	-	-
14	Of which IRB Supervisory Formula Approach (SFA)	-	-	-
15	Of which SA/simplified supervisory formula approach (SSFA)	-	-	-
16	Market risk	246,289	1,048,885	19,703
17	Of which standardised approach (SA)	246,289	1,048,885	19,703
18	Of which internal model approaches (IMM)	-	-	-
19	Operational risk	5,112,624	5,112,624	409,010
20	Of which Basic Indicator Approach	5,112,624	5,112,624	409,010
21	Of which Standardised Approach	-	-	-
22	Of which Advanced Measurement Approach	-	-	-
23	Amounts below the thresholds for deduction (subject to 250% risk weight)	-	-	-
24	Floor adjustment	-	-	-
25	Total (1+4+7+8+9+10+11+12+16+19+23+24)	79,809,997	79,619,888	6,384,800