

Quantitative Disclosures under Pillar III of Basel III for December 31, 2021

B.2 - Template OV1: Overview of RWA

SAR (000)		a	b	c
		RWA		Minimum capital requirements
		December 31, 2021	September 30, 2021	December 31, 2021
1	Credit risk (excluding counterparty credit risk) (CCR)	78,735,767	78,519,292	6,298,861
2	Of which standardised approach (SA)	78,735,767	78,519,292	6,298,861
3	Of which internal rating-based (IRB) approach	-	-	-
4	Counterparty credit risk	316,927	387,470	25,354
5	Of which standardised approach for counterparty credit risk (SA-CCR)	316,927	387,470	25,354
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	1,021,036	194,616	81,683
17	Of which standardised approach (SA)	1,021,036	194,616	81,683
18	Of which internal model approaches (IMM)	-	-	-
19	Operational risk	5,091,578	5,112,624	407,326
20	Of which Basic Indicator Approach	5,091,578	5,112,624	407,326
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)	85,165,308	84,214,002	6,813,225