Quantitative Disclosures under Pillar III of Basel III for March 31, 2022

## B.2 - Template OV1: Overview of RWA

| | SAR (000) | a | b | c |
|---|---|---|---|---|
| | | RWA | | Minimum capital requirements |
| | | March 31, 2022 | December 31, 2021 | March 31, 2022 |
| 1 | Credit risk (excluding counterparty credit risk) (CCR) | **83,511,533** | **78,735,767** | **6,680,923** |
| 2 | Of which standardised approach (SA) | 83,511,533 | 78,735,767 | **6,680,923** |
| 3 | Of which internal rating-based (IRB) approach | - | - | - |
| 4 | Counterparty credit risk | **326,781** | **316,927** | **26,142** |
| 5 | Of which standardised approach for counterparty credit risk (SA-CCR) | 326,781 | 316,927 | **26,142** |
| 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 | **742,326** | **1,021,036** | **59,386** |
| 17 | Of which standardised approach (SA) | 742,326 | 1,021,036 | **59,386** |
| 18 | Of which internal model approaches (IMM) | - | - | - |
| 19 | Operational risk | **5,091,578** | **5,091,578** | **407,326** |
| 20 | Of which Basic Indicator Approach | 5,091,578 | 5,091,578 | **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)** | **89,672,217** | **85,165,308** | **7,173,777** |