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

B.2 - Template OV1: Overview of RWA

	SAR (000)	a	b	c
		RWA		Minimum capital requirements
		December 31, 2022	September 30, 2022	December 31, 2022
1	Credit risk (excluding counterparty credit risk) (CCR)	**89,368,414**	**85,166,309**	**7,149,473**
2	Of which standardised approach (SA)	89,368,414	85,166,309	**7,149,473**
3	Of which internal rating-based (IRB) approach	-	-	-
4	Counterparty credit risk	**420,826**	**426,316**	**33,666**
5	Of which standardised approach for counterparty credit risk (SA-CCR)	420,826	426,316	**33,666**
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	**3,010,686**	**893,044**	**240,855**
17	Of which standardised approach (SA)	3,010,686	893,044	**240,855**
18	Of which internal model approaches (IMM)	-	-	-
19	Operational risk	**5,410,981**	**5,091,578**	**432,878**
20	Of which Basic Indicator Approach	5,410,981	5,091,578	**432,878**
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)**	**98,210,907**	**91,577,246**	**7,856,873**