BANK ALJAZIRA

Revised Basel III Pillar 3 – Qualitative & Quantitative Disclosures

March 31, 2019

Summary

	Tables and templates*	Template ref. #
Overview of risk management and RWA	OV1 – Overview of RWA	B.2

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B.2 - Template OV1: Overview of RWA (Figures in SAR 000's)

		a	b	c
		RWA		Minimum capital requirements
		Mar-19	Dec-18	Mar-19
1	Credit risk (excluding counterparty credit risk) (CCR)	46,847,317	45,804,554	3,747,785
2	Of which standardised approach (SA)	46,847,317	45,804,554	3,747,785
3	Of which internal rating-based (IRB) approach	-	-	-
4	Counterparty credit risk	265,080	256,746	21,206
5	Of which standardised approach for counterparty credit risk (SA-CCR)	265,080	256,746	21,206
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	928,749	799,342	74,300
17	Of which standardised approach (SA)	928,749	799,342	74,300
18	Of which internal model approaches (IMM)			-
19	Operational risk	4,770,180	4,849,724	381,614
20	Of which Basic Indicator Approach	4,770,180	4,849,724	381,614
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)	52,811,326	51,710,367	4,224,906