Basel lll Pillar 3 Disclosures

30 Sep 2018

Summary

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

Revised Basel III Pillar 3– Qualitative & Quantitative Disclosures

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

		a	b	c
		RWA		Minimum capital requirements
		Sep-18	Jun-18	Sep-18
1	Credit risk (excluding counterparty credit risk) (CCR)	45,447,710	46,206,817	3,635,817
2	Of which standardised approach (SA)	45,447,710	46,206,817	3,635,817
3	Of which internal rating-based (IRB) approach	-	-	-
4	Counterparty credit risk	278,614	427,941	22,289
5	Of which standardised approach for counterparty credit risk (SA-CCR)	278,614	427,941	22,289
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	1,208,754	1,241,709	96,700
17	Of which standardised approach (SA)	1,208,754	1,241,709	96,700
18	Of which internal model approaches (IMM)			-
19	Operational risk	4,778,292	4,687,384	382,263
20	Of which Basic Indicator Approach	4,778,292	4,687,384	382,263
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)	51,713,371	52,563,850	4,137,070