Quantitative Disclosures under Pillar III of Basel III for September 30, 2020

B.2 - Template OV1: Overview of RWA

	SAR (000)	a	b	c
		RWA		Minimum capital requirements
		September 30, 2020	June 30, 2020	September 30, 2020
1	Credit risk (excluding counterparty credit risk) (CCR)	**72,760,012**	**74,575,988**	**5,820,801**
2	Of which standardised approach (SA)	72,760,012	74,575,988	**5,820,801**
3	Of which internal rating-based (IRB) approach	-	-	-
4	Counterparty credit risk	**412,366**	**383,730**	**32,989**
5	Of which standardised approach for counterparty credit risk (SA-CCR)	412,366	383,730	**32,989**
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	**2,125,382**	**844,578**	**170,031**
17	Of which standardised approach (SA)	2,125,382	844,578	**170,031**
18	Of which internal model approaches (IMM)	-	-	-
19	Operational risk	**5,061,360**	**5,061,360**	**404,909**
20	Of which Basic Indicator Approach	5,061,360	5,061,360	**404,909**
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)**	**80,359,121**	**80,865,656**	**6,428,730**