البنك السعودي للاستثمار
The Saudi Investment Bank

Quantitative Disclosures under Pillar III of Basel III for March 31, 2023

B.2 - Template OV1: Overview of RWA

	SAR (000)	a	b	c
		RWA		Minimum capital requirements
		March 31, 2023	December 31, 2022	March 31, 2023
1	Credit risk (excluding counterparty credit risk & CVA) (CCR+CVA)	**73,052,393**	**89,368,414**	**5,844,191**
2	Of which standardised approach (SA)	73,052,393	89,368,414	**5,844,191**
3	Of which internal rating-based (IRB) approach	-	-	-
4	Counterparty credit risk	**938,961**	**420,826**	**75,117**
5	Of which standardised approach for counterparty credit risk (SA-CCR+CVA)	938,961	420,826	**75,117**
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	**7,081,472**	**3,010,686**	**566,518**
17	Of which standardised approach (SA)	7,081,472	3,010,686	**566,518**
18	Of which internal model approaches (IMM)	-	-	-
19	Operational risk	**4,000,357**	**5,410,981**	**320,029**
20	Of which Basic Indicator Approach	4,000,357	5,410,981	**320,029**
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)**	**85,073,184**	**98,210,907**	**6,805,855**