

**B.2 - Template OV1: Overview of RWA**

| SAR (000) |  | a                 | b                 | c                            |
|-----------|--|-------------------|-------------------|------------------------------|
|           |  | RWA               |                   | Minimum capital requirements |
|           |  | 30-Jun-17         | 31-Mar-17         | 30-Jun-17                    |
| 1         | Credit risk (excluding counterparty credit risk) (CCR)                   | 75,699,948        | 78,163,122        | <b>6,055,996</b>             |
| 2         | Of which standardised approach (SA)                                      | 75,699,948        | 78,163,122        | <b>6,055,996</b>             |
| 3         | Of which internal rating-based (IRB) approach                            | -                 | -                 | -                            |
| 4         | Counterparty credit risk   | 1,324,231         | 1,123,519         | <b>105,938</b>               |
| 5         | Of which standardised approach for counterparty credit risk (SA-CCR)     | 1,324,231         | 1,123,519         | <b>105,938</b>               |
| 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  | 447,433           | 2,005,873         | <b>35,795</b>                |
| 17        | Of which standardised approach (SA)                                      | 447,433           | 2,005,873         | <b>35,795</b>                |
| 18        | Of which internal model approaches (IMM)                                 | -                 | -                 | -                            |
| 19        | Operational risk   | 4,294,667         | 4,294,667         | <b>343,573</b>               |
| 20        | Of which Basic Indicator Approach  | 4,294,667         | 4,294,667         | <b>343,573</b>               |
| 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   | -                 | -                 | -                            |
| <b>25</b> | <b>Total (1+4+7+8+9+10+11+12+16+19+23+24)</b>                            | <b>81,766,278</b> | <b>85,587,181</b> | <b>6,541,302</b>             |

Explanation of significant drivers behind differences in reporting periods T and T-1

When minimum capital requirements in column (c) do not correspond to 8% of RWA in column (a), banks must explain the adjustments made.

If the bank uses the IMM for its equity exposures under the market-based approach, it must provide annually a description of the main characteristics of its internal model in an accompanying narrative.