Quantitative Disclosures under Pillar III of Basel III for March 31, 2020

B.2 - Template OV1: Overview of RWA

	SAR (000)	a	b	c
		RWA		Minimum capital requirements
		March 31, 2020	December 31, 2019	March 31, 2020
1	Credit risk (excluding counterparty credit risk) (CCR)	**78,134,767**	**75,743,899**	**6,250,781**
2	Of which standardised approach (SA)	78,134,766.85	75,743,899	**6,250,781**
3	Of which internal rating-based (IRB) approach	-	-	-
4	Counterparty credit risk	**467,478**	**675,517**	**37,398**
5	Of which standardised approach for counterparty credit risk (SA-CCR)	467,478	675,517	**37,398**
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	**2,296,497**	**1,380,148**	**183,720**
17	Of which standardised approach (SA)	2,296,497	1,380,148	**183,720**
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)**	**85,960,102**	**82,860,925**	**6,876,808**