

B.2 - Template OV1: Overview of RWA

SAR (000)		a	b	c
		RWA		Minimum capital requirements
		30-Sep-18	30-Jun-18	30-Sep-18
1	Credit risk (excluding counterparty credit risk) (CCR)	77,335,154	75,610,039	6,186,812
2	Of which standardised approach (SA)	77,335,154	75,610,039	6,186,812
3	Of which internal rating-based (IRB) approach	-	-	-
4	Counterparty credit risk	1,464,421	1,523,932	117,154
5	Of which standardised approach for counterparty credit risk (SA-CCR)	1,464,421	1,523,932	117,154
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	1,217,899	1,176,186	97,432
17	Of which standardised approach (SA)	1,217,899	1,176,186	97,432
18	Of which internal model approaches (IMM)	-	-	-
19	Operational risk	4,605,141	4,605,141	368,411
20	Of which Basic Indicator Approach	4,605,141	4,605,141	368,411
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)	84,622,614	82,915,298	6,769,809