البنك السعودي للاستثمار
The Saudi Investment Bank

Quantitative Disclosures under Pillar III of Basel III for June 30, 2022

B.2 - Template OV1: Overview of RWA

	SAR (000)	a	b	c
		RWA		Minimum capital requirements
		June 30, 2022	March 31, 2022	June 30, 2022
1	Credit risk (excluding counterparty credit risk) (CCR)	**81,530,138**	**83,511,533**	**6,522,411**
2	Of which standardised approach (SA)	81,530,138	83,511,533	**6,522,411**
3	Of which internal rating-based (IRB) approach	-	-	-
4	Counterparty credit risk	**341,892**	**326,781**	**27,351**
5	Of which standardised approach for counterparty credit risk (SA-CCR)	341,892	326,781	**27,351**
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	**740,561**	**742,326**	**59,245**
17	Of which standardised approach (SA)	740,561	742,326	**59,245**
18	Of which internal model approaches (IMM)	-	-	-
19	Operational risk	**5,091,578**	**5,091,578**	**407,326**
20	Of which Basic Indicator Approach	5,091,578	5,091,578	**407,326**
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)**	**87,704,168**	**89,672,217**	**7,016,333**