

B.2 - Template OV1: Overview of RWA

SAR (000)		a	b	c
		RWA		Minimum capital requirements
		30-Sep-17	30-Jun-17	30-Sep-17
1	Credit risk (excluding counterparty credit risk) (CCR)	76,660,068	75,699,948	6,132,805
2	Of which standardised approach (SA)	76,660,068	75,699,948	6,132,805
3	Of which internal rating-based (IRB) approach	-	-	-
4	Counterparty credit risk	1,310,408	1,324,231	104,833
5	Of which standardised approach for counterparty credit risk (SA-CCR)	1,310,408	1,324,231	104,833
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	909,100	447,433	72,728
17	Of which standardised approach (SA)	909,100	447,433	72,728
18	Of which internal model approaches (IMM)	-	-	-
19	Operational risk	4,294,667	4,294,667	343,573
20	Of which Basic Indicator Approach	4,294,667	4,294,667	343,573
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)	83,174,243	81,766,278	6,653,939

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.