The Saudi Investment Bank

Quantitative Disclosures under Pillar III of Basel III for March 31, 2021

B.2 - Template OV1: Overview of RWA

SAR (000)		a	b	c
		RWA		Minimum capital requirements
		March 31, 2021	December 31, 2020	March 31, 2021
1	Credit risk (excluding counterparty credit risk) (CCR)	**73,123,576**	**72,375,673**	**5,849,886**
2	Of which standardised approach (SA)	73,123,576	72,375,673	**5,849,886**
3	Of which internal rating-based (IRB) approach	-	-	-
4	Counterparty credit risk	**334,804**	**406,856**	**26,784**
5	Of which standardised approach for counterparty credit risk (SA-CCR)	334,804	406,856	**26,784**
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	**1,048,885**	**1,642,306**	**83,911**
17	Of which standardised approach (SA)	1,048,885	1,642,306	**83,911**
18	Of which internal model approaches (IMM)	-	-	-
19	Operational risk	**5,112,624**	**5,112,624**	**409,010**
20	Of which Basic Indicator Approach	5,112,624	5,112,624	**409,010**
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)**	**79,619,888**	**79,537,458**	**6,369,591**