البنك الأول
Alawwal bank

Basel III - Pillar 3

Quarterly Disclosures

As at 3Oth September 2017

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B.2 - Template OV1: Overview of RWA

SAR '000

		a	b	c
		RWA		Minimum capital requirements
		T Sep-17	T-1 Jun-17	T Sep-17
1	Credit risk (excluding counterparty credit risk) (CCR)	81,634,901	84,522,362	6,530,792
2	Of which standardised approach (SA)	81,634,901	84,522,362	6,530,792
3	Of which internal rating-based (IRB) approach			-
4	Counterparty credit risk	1,477,544	1,736,793	118,204
5	Of which standardised approach for counterparty credit risk (SA-CCR)*	1,477,544	1,736,793	118,204
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	147,223	238,718	11,778
17	Of which standardised approach (SA)	147,223	238,718	11,778
18	Of which internal model approaches (IMM)	-		-
19	Operational risk	6,132,638	5,834,538	490,611
20	Of which Basic Indicator Approach			-
21	Of which Standardised Approach	6,132,638	5,834,538	490,611
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)	89,392,306	92,332,411	7,151,385

Explanation of signficant drivers behind differences in reporting periods T and T-1:
There is no significant movement in RWA between the periods, however the RWAs are lower for the quarter ended 30th September 2017 mainly due to reduction in the loans and advances portfolio.