alinma bank

مصرف الإنماء

B.2 - Template OV1: Overview of RWA

March 31, 2017

		a	b	c
		RWA		Minimum capital requirements
		Mar-17	Dec-16	Mar-17
1	Credit risk (excluding counterparty credit risk) (CCR)	91,001,487	89,919,894	7,280,119
2	Of which standardised approach (SA)	91,001,487	89,919,894	7,280,119
3	Of which internal rating-based (IRB) approach			-
4	Counterparty credit risk	-	-	-
5	Of which standardised approach for counterparty credit risk (SA-CCR)			-
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	1,211,786	663,137	96,943
17	Of which standardised approach (SA)	1,211,786	663,137	96,943
18	Of which internal model approaches (IMM)	-		-
19	Operational risk	5,884,662	5,631,488	470,773
20	Of which Basic Indicator Approach	5,884,662	5,631,488	470,773
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)**	**98,097,935**	**96,214,519**	**7,847,835**