

SEC4: Securitisation exposures in the banking book and associated capital requirements – bank acting as investor -

SAR 000

		a	b	c	d	e	f	g	h	i
		Exposure values (by RW bands)					Exposure values (by regulatory approach)			
		≤20% RW	>20% to 50% RW	>50% to 100% RW	>100% to <1250% RW	1250% RW	IRB RBA (including IAA)	IRB SFA	SA/SSFA	12.5
1	Total exposures	-	-	-	-	-	-	-	-	-
2	Traditional securitisation	-	-	-	-	-	-	-	-	-
3	Of which securitisation	-	-	-	-	-	-	-	-	-
4	Of which retail underlying	-	-	-	-	-	-	-	-	-
5	Of which wholesale	-	-	-	-	-	-	-	-	-
6	Of which re-securitisation	-	-	-	-	-	-	-	-	-
7	Of which senior	-	-	-	-	-	-	-	-	-
8	Of which non-senior	-	-	-	-	-	-	-	-	-
9	Synthetic securitisation	-	-	-	-	-	-	-	-	-
10	Of which securitisation	-	-	-	-	-	-	-	-	-
11	Of which retail underlying	-	-	-	-	-	-	-	-	-
12	Of which wholesale	-	-	-	-	-	-	-	-	-
13	Of which re-securitisation	-	-	-	-	-	-	-	-	-
14	Of which senior	-	-	-	-	-	-	-	-	-
15	Of which non-senior	-	-	-	-	-	-	-	-	-

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		j	k	l	m	n	o	p	q
		RWA (by regulatory approach)				Capital charge after cap			
		IRB RBA (including IAA)	IRB SFA	SA/SSFA	1250%	IRB RBA (including IAA)	IRB SFA	SA/SSFA	1250%
1	Total exposures	-	-	-	-	-	-	-	-
2	Traditional securitisation	-	-	-	-	-	-	-	-
3	Of which securitisation	-	-	-	-	-	-	-	-
4	Of which retail underlying	-	-	-	-	-	-	-	-
5	Of which wholesale	-	-	-	-	-	-	-	-
6	Of which re-securitisation	-	-	-	-	-	-	-	-
7	Of which senior	-	-	-	-	-	-	-	-
8	Of which non-senior	-	-	-	-	-	-	-	-
9	Synthetic securitisation	-	-	-	-	-	-	-	-
10	Of which securitisation	-	-	-	-	-	-	-	-
11	Of which retail underlying	-	-	-	-	-	-	-	-
12	Of which wholesale	-	-	-	-	-	-	-	-
13	Of which re-securitisation	-	-	-	-	-	-	-	-
14	Of which senior	-	-	-	-	-	-	-	-
15	Of which non-senior	-	-	-	-	-	-	-	-

MR1: Market risk under standardised approach - June 2022

		<i>SAR 000</i>
		a
		RWA
	Outright products	4,150,967
1	Interest rate risk (general and specific)	1,429,800
2	Equity risk (general and specific)	2,465,079
3	Foreign exchange risk	256,088
4	Commodity risk	
	Options	-
5	Simplified approach	
6	Delta-plus method	
7	Scenario approach	
8	Securitisation	
9	Total	4,150,966.97