

Pillar III Disclosures

Al Rajhi Bank



September 30th 2017



Summary

	Tables and templates	Template ref. #	Periodicity	Qualitative/ Quantitative
Part 2 – Overview of risk management and RWA	OV1 – Overview of RWA	B.2	Quarterly	Quantitative
Part 4 – Credit risk	CR8 – RWA flow statements of credit risk exposures under IRB	B.18	Quarterly	Quantitative
Part 5 – Counterparty credit risk	CCR7 – RWA flow statements of CCR exposures under the Internal Model Method (IMM)	B.28	Quarterly	Quantitative
Part 7 – Market risk	MR2 – RWA flow statements of market risk exposures under an IMA	B.38	Quarterly	Quantitative



B.2 - Template OV1: Overview of RWA

		a	b	c
		RWA		Minimum capital requirements
		Sep-17	Jun-17	Sep-17
1	Credit risk (excluding counterparty credit risk) (CCR)	225,247,894	223,855,651	18,019,832
2	Of which standardised approach (SA)	225,247,894	223,855,651	18,019,832
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	5,968,564	5,934,209	477,485
17	Of which standardised approach (SA)	5,968,564	5,934,209	477,485
18	Of which internal model approaches (IMM)	-	-	-
19	Operational risk	25,067,745	25,067,745	2,005,420
20	Of which Basic Indicator Approach			-
21	Of which Standardised Approach	25,067,745	25,067,746	2,005,420
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)	256,284,203	254,857,605	20,502,736

No significant difference between the two reporting period

Quarterly Report



B.18 - Template CR8: RWA flow statements of credit risk exposures under IRB

Note: This report is not applicable.

		a
		RWA amounts
1	RWA as at end of previous reporting period	
2	Asset size	
3	Asset quality	
4	Model updates	
5	Methodology and policy	
6	Acquisitions and disposals	
7	Foreign exchange movements	
8	Other	
9	RWA as at end of reporting period	-





B.28 - Template CCR7: RWA flow statements of CCR exposures under Internal Model Method (IMM)

Note: This report is not applicable.

		a
		Amounts
1	RWA as at end of previous reporting period	
2	Asset size	
3	Credit quality of counterparties	
4	Model updates (IMM only)	
5	Methodology and policy (IMM only)	
6	Acquisitions and disposals	
7	Foreign exchange movements	
8	Other	
9	RWA as at end of current reporting period	-





B.38 - Template MR2: RWA flow statements of market risk exposures under an IMA

Note: This report is not applicable.

	a	b	c	d	e	f
	VaR	Stressed VaR	IRC	CRM	Other	Total RWA
1 RWA at previous quarter end						-
2 Movement in risk levels						-
3 Model updates/changes						-
4 Methodology and policy						-
5 Acquisitions and disposals						-
6 Foreign exchange movements						-
7 Other						-
8 RWA at end of reporting period	-	-	-	-	-	-

