



## **Basel III - Capital Leverage Ratio**

### **Disclosures**

**As at 31st December 2016**

# ALAWWAL BANK

## Summary comparison of accounting assets versus leverage ratio exposure measure

### Table 1

AS OF 31 DECEMBER 2016

Row	Item	In SR 000's
1	Total consolidated assets as per published financial statements	105,070,500
2	Adjustment for investments in banking, financial, insurance or commercial entities that are consolidated for accounting purposes but outside the scope of regulatory consolidation.	-
3	Adjustments for fiduciary assets recongnized on the balance sheet pursuant to the operative accounting framework but excluded from the leverage ratio exposure measure.	-
4	Adjustments for derivative financial instrument.	1,627,474
5	Adjustment for securities financing transactions (i.e. repos and similar secured lending)	-
6	Adjustment for off-balance sheet items(i.e. conversation to credit equivalent amounts of off-balance sheet exposures)	14,103,433
7	Other adjustments	-
8	Leverage ratio exposure	<b>120,801,407</b>

**ALAWWAL BANK**  
**Leverage Ratio Common Disclosure**  
**Table 2**  
**AS OF 31 DECEMBER 2016**

Row	Item	In SR 000's
	<b>On-Balance sheet exposures</b>	
1	On-balance sheet items (excluding derivatives and SFTs but including collateral)	105,070,500
2	(Relevant Asset amounts deducted in determining Basel III Tier 1 capital)	-
3	Total on-balance sheet exposures (excluding derivatives and SFTs) (sum of lines 1 and 2)	105,070,500
	<b>Derivative exposures</b>	
4	Replacement cost associated with all derivatives transactions (i.e. net of eligible cash variation margin)	673,528
5	added-on amount for Potential Financial Exposure (PFE) associated with all derivatives transactions	953,946
6	Gross-up for derivatives collateral provided where deducted from the balance sheet assets pursuant to the operative accounting framework	-
7	(Deduction of receivables assets for cash variation margin provided in derivatives transactions)	-
8	(Exempted CCP leg of clients-cleared trade exposures)	-
9	Adjusted effective notional amount of written credit derivatives	-
10	(Adjusted effective notional offsets and add-on deductions from written credit derivatives)	-
11	<b>Total derivatives exposures (sum of lines 4 to 10)</b>	1,627,474
	<b>Securities financing transaction exposures</b>	
12	Gross SFT assets (with no recognition of netting), after adjusting for sales accounting transaction.	-
13	(Netted amounts of cash payables and cash receivables of gross SFT assets)	-
14	Credit Conversion Factor (CCR) exposure for Security Financing Transaction (SFT) assets	-
15	Afent transaction exposures	-
16	<b>Total securities financing transaction exposures (sum of lines 12 to 15)</b>	-
	<b>Other off-balance sheet exposures</b>	
17	Off-balance sheet exposure at gross notional amount	28,901,656
18	(Adjustments for conversion to credit equivalent amounts)	(14,798,223)
19	Off-balance sheet items (sum of lines 17 and 18)	14,103,433
	<b>Capital and total exposures</b>	
20	<b>Tier 1 Capital</b>	12,862,795
21	<b>Total exposures (sum of lines 3, 11, 16 and 19)</b>	120,801,407
	<b>Leverage ratio</b>	
22	<b>Basel III leverage ratio</b>	<b>10.65%</b>

# ALAWWAL BANK

**Reconciliation requirements that details sources of material differences between the bank's total balance sheet assets in their financial statements and on-balance sheet exposures in the table 2**

## **Table 5**

**AS OF 31 DECEMBER 2016**

<b>Row</b>	<b>Item</b>	<b>In SR 000's</b>
1	Total Assets amounts on Financial Statements	105,070,500
2	Total On balance sheet assets according to Row #1 on Table 2	105,070,500
3	Difference between 1 and 2 above	-