

**Basel III - Leverage Ratio  
Disclosures**

**As at 30 June 2016**

# **SAUDI HOLLANDI BANK**

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

### **Table 1**

**AS OF 30 JUNE 2016**

<b>Row</b>	<b>Item</b>	<b>In SR 000's</b>
1	Total consolidated assets as per published financial statements	108,635,165
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.	2,282,658
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)	15,789,460
7	Other adjustments	-
8	Leverage ratio exposure	<b>126,707,283</b>

# **SAUDI HOLLANDI BANK**

## **Leverage Ratio Common Disclosure**

### **Table 2**

**AS OF 30 JUNE 2016**

<b>Row</b>	<b>Item</b>	<b>In SR 000's</b>
	<b>On-Balance sheet exposures</b>	
1	On-balance sheet items (excluding derivatives and SFTs but including collateral)	108,635,165
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)	108,635,165
	<b>Derivative exposures</b>	
4	Replacement cost associated with all derivatives transactions (i.e. net of eligible cash variation margin)	708,597
5	added-on amount for Potential Financial Exposure (PFE) associated with all derivatives transactions	1,574,061
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>	<b>2,282,658</b>
	<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>-</b>
	<b>Other off-balance sheet exposures</b>	
17	Off-balance sheet exposure at gross notional amount	30,013,694
18	(Adjustments for conversion to credit equivalent amounts)	(14,224,234)
19	Off-balance sheet items (sum of lines 17 and 18)	15,789,460
	<b>Capital and total exposures</b>	
20	<b>Tier 1 Capital</b>	<b>12,746,227</b>
21	<b>Total exposures (sum of lines 3, 11, 16 and 19)</b>	<b>126,707,283</b>
	<b>Leverage ratio</b>	
22	<b>Basel III leverage ratio</b>	<b>10.06%</b>

# **SAUDI HOLLANDI 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 30 JUNE 2016**

<b>Row</b>	<b>Item</b>	<b>In SR 000's</b>
1	Total Assets amounts on Financial Statements	108,635,165
2	Total On balance sheet assets according to Row #1 on Table 2	108,635,165
3	Difference between 1 and 2 above	-