



Basel III - Capital Leverage Ratio

Disclosures

As at 30th September 2017

ALAWWAL BANK

Summary comparison of accounting assets versus leverage ratio exposure measure

Table 1

AS OF 30 SEPTEMBER 2017

Row	Item	In SR 000's
1	Total consolidated assets as per published financial statements	101,453,574
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.	1,106,218
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)	12,636,564
7	Other adjustments	-
8	Leverage ratio exposure	115,196,356

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Leverage Ratio Common Disclosure

Table 2

AS OF 30 SEPTEMBER 2017

Row	Item	In SR 000's
On-Balance sheet exposures		
1	On-balance sheet items (excluding derivatives and SFTs but including collateral)	101,453,574
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)	101,453,574
Derivative exposures		
4	Replacement cost associated with all derivatives transactions (i.e. net of eligible cash variation margin)	425,466
5	added-on amount for Potential Financial Exposure (PFE) associated with all derivatives transactions	680,752
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	Total derivatives exposures (sum of lines 4 to 10)	1,106,218
Securities financing transaction exposures		
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	Total securities financing transaction exposures (sum of lines 12 to 15)	-
Other off-balance sheet exposures		
17	Off-balance sheet exposure at gross notional amount	24,897,871
18	(Adjustments for conversion to credit equivalent amounts)	(12,261,307)
19	Off-balance sheet items (sum of lines 17 and 18)	12,636,564
Capital and total exposures		
20	Tier 1 Capital	13,308,616
21	Total exposures (sum of lines 3, 11, 16 and 19)	115,196,356
Leverage ratio		
22	Basel III leverage ratio	11.55%

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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 SEPTEMBER 2017

Row	Item	In SR 000's
1	Total Assets amounts on Financial Statements	101,453,574
2	Total On balance sheet assets according to Row #1 on Table 2	101,453,574
3	Difference between 1 and 2 above	-