**BASEL III LEVERAGE RATIO**
**Summary Comparison - (Table 1)**
**For the Quarter Ended on March 31, 2022**

البنك السعودي للاستثمار
The Saudi Investment Bank

| LR1: Summary Comparison of accounting assets versus leverage ratio exposure measure | | |
|---|---|---|
| **Row#** | **Items** | **(SAR 000)** |
| 1 | Total consolidated assets as per published financial statements. | 109,258,123 |
| 2 | Adjustment for investments in banking, financial, insurance or commercial entities that are outside the scope for accounting purposes but outside the scope of regulatory consolidation. | - |
| 3 | Adjustments for fiduciary assets recognized on the balance sheet pursuant to the operative accounting framework but excluded from the leverage ratio exposure measure. | - |
| 4 | Adjustments for derivatives financial instruments. | 253,480 |
| 5 | Adjustments for securities financing transactions (i.e. repos and similar secured lending). | - |
| 6 | Adjustment for off-balance sheet items (i.e. conversion to credit equivalent amounts of off-balance sheet exposures). | 9,582,824 |
| 7 | Other adjustments. | (18,295) |
| **8** | **Leverage ratio exposure** | **119,076,133** |

**BASEL III LEVERAGE RATIO**
**Leverage Ratio Common Disclosure Template - (Table 2)**
**For the Quarter Ended on March 31, 2022**

البنك السعودي للاستثمار
The Saudi Investment Bank

| LR2: Leverage Ratio Common Disclosure Template | | | |
|---|---|---|---|
| **Row#** | **Items** | **31-Mar-22** | **31-Dec-21** |
| | **On-balance sheet exposure** | | |
| 1 | On-balance sheet items (excluding derivatives and SFTs, but including collateral) | 109,078,295 | 101,468,677 |
| 2 | (Asset amounts deducted in determining Basel III Tier 1 capital) | (18,295) | (18,295) |
| **3** | **Total on-balance sheet exposures (excluding derivatives and SFTs) (sum of lines 1 and 2)** | **109,060,000** | **101,450,382** |
| | **Derivative exposures** | | |
| 4 | Replacement cost associated with *all* derivatives transactions (ie net of eligible cash variation margin) | 179,828 | 119,358 |
| 5 | Add-on amounts for PFE associated with *all* derivatives transactions | 253,480 | 272,061 |
| 6 | Gross-up for derivatives collateral provided where deducted from the balance sheet assets pursuant to the operative accounting framework | - | - |
| 7 | (Deductions of receivables assets for cash variation margin provided in derivatives transactions) | - | - |
| 8 | (Exempted CCP leg of client-cleared trade exposures) | - | - |
| 9 | Adjusted effective notional amount of written credit derivatives | - | - |
| 10 | (Adjusted effective notional off-sets and add-on deductions for written credit derivatives) | - | - |
| **11** | **Total derivative exposures (sum of lines 4 to 10)** | **433,308** | **391,420** |
| | **Securities financing transaction exposures** | | |
| 12 | Gross SFT *assets* (with no recognition of netting), after adjusting for sale accounting transactions | - | - |
| 13 | (Netted amounts of cash payables and cash receivables of gross SFT assets) | - | - |
| 14 | CCR exposure for SFT assets | - | - |
| 15 | Agent transaction exposures | - | - |
| **16** | **Total securities financing transaction exposures (sum of lines 12 to 15)** | **-** | **-** |
| 17 | Off-balance sheet exposure at gross notional amount | 118,396,982 | 123,863,263 |
| 18 | (Adjustments for conversion to credit equivalent amounts) | (108,814,158) | (113,881,218) |
| **19** | **Off-balance sheet items (sum of lines 17 and 18)** | **9,582,824** | **9,982,045** |
| | **Capital and total exposures** | | |
| 20 | **Tier 1 capital** | 16,036,860 | 17,105,736 |
| 21 | **Total exposures (sum of lines 3, 11, 16 and 19)** | 119,076,133 | 111,823,847 |
| | **Leverage ratio** | | |
| **22** | **Basel III leverage ratio** | **13.47%** | **15.30%** |