

**Table 2 – Leverage ratio common disclosure template**

	Item	Leverage ratio framework
<b>On-balance sheet exposures</b>		
1	On-balance sheet items (excluding derivatives and SFTs, but including collateral)	273,117
2	(Asset amounts deducted in determining Basel III Tier 1 capital)	(458)
3	<b>Total on-balance sheet exposures</b> (excluding derivatives and SFTs) (sum of lines 1 and 2)	<b>272,659</b>
<b>Derivative exposures</b>		
4	Replacement cost associated with all derivatives transactions (i.e. net of eligible cash variation margin)	71,329
5	Add-on amounts for PFE associated with all derivatives transactions	157,940
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 offsets and add-on deductions for written credit derivatives)	-
11	<b>Total derivative exposures (sum of lines 4 to 10)</b>	<b>229,270</b>
<b>Securities financing transaction exposures</b>		
12	Gross SFT assets (with no recognition of netting), after adjusting for sale accounting transactions	22,250
13	(Netted amounts of cash payables and cash receivables of gross SFT assets)	-
14	CCR exposure for SFT assets	-
15	Agent transaction exposures	-
16	<b>Total securities financing transaction exposures (sum of lines 12 to 15)</b>	<b>22,250</b>
<b>Other off-balance sheet exposures</b>		
17	Off-balance sheet exposure at gross notional amount	296,972
18	(Adjustments for conversion to credit equivalent amounts)	(198,783)
19	<b>Off-balance sheet items (sum of lines 17 and 18)</b>	<b>98,190</b>
<b>Capital and total exposures</b>		
20	<b>Tier 1 capital</b>	<b>54,844</b>
21	<b>Total exposures (sum of lines 3, 11, 16 and 19)</b>	<b>622,368</b>
<b>Leverage Ratio</b>		
22	<b>Basel III leverage ratio</b>	<b>8.81%</b>