

Table 2 – Leverage ratio common disclosure template

	Item	Leverage ratio framework
On-balance sheet exposures		
1	On-balance sheet items (excluding derivatives and SFTs, but including collateral)	355,907
2	(Asset amounts deducted in determining Basel III Tier 1 capital)	(404)
3	Total on-balance sheet exposures (excluding derivatives and SFTs) (sum of lines 1 and 2)	355,503
Derivative exposures		
4	Replacement cost associated with all derivatives transactions (i.e. net of eligible cash variation margin)	119,768
5	Add-on amounts for PFE associated with all derivatives transactions	206,622
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	Total derivative exposures (sum of lines 4 to 10)	326,390
Securities financing transaction exposures		
12	Gross SFT assets (with no recognition of netting), after adjusting for sale accounting transactions	32,580
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)	32,580
Other off-balance sheet exposures		
17	Off-balance sheet exposure at gross notional amount	376,955
18	(Adjustments for conversion to credit equivalent amounts)	(260,759)
19	Off-balance sheet items (sum of lines 17 and 18)	116,196
Capital and total exposures		
20	Tier 1 capital	59,972
21	Total exposures (sum of lines 3, 11, 16 and 19)	830,669
Leverage Ratio		
22	Basel III leverage ratio	7.22%