

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)	739,772
2	(Asset amounts deducted in determining Basel III Tier 1 capital)	(511)
3	Total on-balance sheet exposures (excluding derivatives and SFTs) (sum of lines 1 and 2)	739,261
Derivative exposures		
4	Replacement cost associated with all derivatives transactions (i.e. net of eligible cash variation margin)	41,102
5	Add-on amounts for PFE associated with all derivatives transactions	283,160
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)	324,262
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)	-
Other off-balance sheet exposures		
17	Off-balance sheet exposure at gross notional amount	402,223
18	(Adjustments for conversion to credit equivalent amounts)	(294,594)
19	Off-balance sheet items (sum of lines 17 and 18)	107,629
Capital and total exposures		
20	Tier 1 capital	113,399
21	Total exposures (sum of lines 3, 11, 16 and 19)	1,171,152
Leverage Ratio		
22	Basel III leverage ratio	9.68%