

Summary comparison of accounting assets vs leverage ratio exposure measure		Table 1
Item		In relevant currency
1	Total consolidated assets as per published financial statements	6,240,292
2	Adjustment for investments in banking, financial, insurance or commercial entities that are consolidated for accounting purposes but outside the scope of regulatory consolidation	0
3	Adjustment for fiduciary assets recognised on the balance sheet pursuant to the operative accounting framework but excluded from leverage ratio exposure measure	0
4	Adjustments for derivative financial instruments	832
5	Adjustment for securities financing transactions (ie repos and similar secured lending)	0
6	Adjustment for off-balance sheet items (ie conversion to credit equivalent amounts of off-balance sheet exposures)	217,430
7	Other adjustments	0
<b>8</b>	<b>Leverage ratio Exposure</b>	<b>6,458,554</b>

Leverage ratio common disclosure template		Table 2
Item		In relevant currency
On-balance sheet exposure		
1	On-balance sheet items (excluding derivatives and SFTs, but including collateral)	6,228,261
2	(Asset amounts deducted in determining Basel III Tier 1 Capital)	0
<b>3</b>	<b>Total on-balance sheet exposures (excluding derivatives and SFTs) (sum of lines 1 and 2)</b>	<b>6,228,261</b>
Derivative exposure		
4	Replacement cost associated with all derivative transaction (ie net eligible cash variation margin)	12,031
5	Add-on amounts for PFE associated with all derivatives transactions	832
6	Gross-up for derivatives collateral provided where deducted from the balance sheet assets pursuant to the operative accounting framework	0
7	(Deductions of receivable assets for cash variation margin provided in derivatives transactions)	0
8	(exempted CCP leg of client-cleared trade exposures)	0
9	Adjusted effective notional amount of written credit derivatives	0
10	(Adjusted effective notional offsets and add-on deductions for written credit derivatives)	0
<b>11</b>	<b>Total derivative exposure (sum of lines 4 and 10)</b>	<b>12,863</b>
Securities financing transaction exposures		
12	Gross SFT assets (with no recognition of netting), after adjusting for sales accounting transactions)	0
13	(netted amounts of cash payables and cash receivables of gross SFT assets)	0
14	CCR exposure for SFT assets	0
15	Agent transactions exposure	0
<b>16</b>	<b>Total securities financing transaction exposures (sum of lines 12 and 15)</b>	<b>0</b>
Other off-balance sheet exposures		
17	Off-balance sheet exposure at gross notional amount	1,663,179
18	(Adjustment for conversion to credit equivalent amounts)	(1,445,749)
<b>19</b>	<b>Off balance sheet items (sum of lines 17 and 18)</b>	<b>217,430</b>
Capital and total exposures		
20	<b>Tier 1 Capital</b>	<b>1,194,830</b>
21	<b>Total exposures (sum of lines 3, 11, 16 and 19)</b>	<b>6,458,554</b>
Leverage ratio		
<b>22</b>	<b>Basel III Leverage ratio</b>	<b>18.50%</b>