

Item		Leverage Ratio Framework
On-balance sheet exposures		
1	On-balance sheet items (excluding derivatives, SFTs, and grandfathered securitization exposures but including collateral)	9,915
2	(Asset amounts deducted in determining Basel III "all-in" Tier 1 capital)	-
3	Total on-balance sheet exposures (excluding derivatives and SFTs)(sum of lines 1 and 2)	9,915
Derivative exposures		
4	Replacement costs associated with all derivative transactions (i.e. net of eligible cash variation margin)	-
5	Add-on amounts for PFE associated with all derivative transactions	-
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 derivative 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)	-
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	Counterparty credit risk (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	-
18	(Adjustments for conversion to credit equivalent amount)	-
19	Off-balance sheet items (sum of lines 16 to 18)	-
Capital and Total Exposures		
20	Tier 1 capital	8,218
21	Total Exposures (sum of lines 3, 11, 16, and 19)	9,915
Leverage Ratios		
22	Basel III Leverage Ratio	82.88%