

**LEVERAGE RATIO****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	423,616,693,260,484
2	Adjustment for investments in banking, financial, insurance or commercial entities that are consolidated for accounting purposes but outside the scope of regulatory consolidation	(2,497,455,586,243)
3	Adjustment for fiduciary asset recognised on the balance sheet pursuant to the operative accounting framework but excluded from the leverage ratio exposure measure	-
4	Adjustment for derivative financial statements	514,668,631,518
5	Adjustment for securities financing transactions (ie repos and similar secured lending)	3,238,936,235,202
6	Adjustment for off-balance sheet items (ie conversion to credit equivalent amounts of off-balance sheet exposures)	22,733,482,964,331
7	Other adjustments	(2,967,206,928,068)
8	Leverage ratio exposure	444,639,118,577,225

**Leverage ratio common disclosure template**

Table 2

	Item	Leverage ratio framework
<b>On-Balance sheet exposures</b>		
1	On-balance sheet items (excluding derivatives and SFTs, but including collateral)	420,649,486,332,417
2	(asset amounts deducted in determining Basel III tier 1 capital)	(2,497,455,586,243)
3	Total on-balance sheet exposures (excluding derivatives and SFTs)	418,152,030,746,174
<b>Derivative exposures</b>		
4	Replacement cost associated with all derivatives transactions (ie net of eligible cash variation margin)	307,493,874,330
5	Add-on amount for PFE associated with all derivative transactions	207,174,757,188
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	514,668,631,518
<b>Securities financing transaction exposures</b>		
12	Gross SFT asset (with no recognition of netting), after adjusting for sales accounting transactions	3,238,936,235,202
13	(Netted amounts of cash payable and cash receivables of gross SFT assets)	-
14	CCR exposure for SFT assets	-
15	Agent transaction exposures	-
16	Total securities financing transactions exposures	3,238,936,235,202
<b>Other off-balance sheet exposures</b>		
17	Off-balance sheet exposure at gross notional amount	77,352,946,013,855
18	(Adjustments for conversion to credit equivalent amounts)	(54,619,463,049,524)
19	Off-balance sheet items	22,733,482,964,331
<b>Capital and total exposures</b>		
20	Tier 1 capital	48,379,256,316,190
21	Total exposures	444,639,118,577,225
<b>Leverage ratio</b>		
22	Basel III leverage ratio	10.88%