

| Summary comparison of accounting assets vs leverage ratio exposure measure | | Table 1 |
|--|--|------------------|
| | Item | |
| 1 | Total consolidated assets as per published financial statements | 529,765,847 |
| 2 | Adjustment for investments in banking, financial, insurance or commercial entities that are consolidated for accounting purposes but outside the scope of regulatory consolidation | - (4,264,794) |
| 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 | 621,264 |
| 5 | Adjustment for securities financing transactions (ie repos and similar secured lending) | 980,385 |
| 6 | Adjustment for off-balance sheet items (ie conversion to credit equivalent amounts of off-balance sheet exposures) | - 31,740,137 |
| 7 | Other adjustments | (816,916) |
| 8 | Leverage ratio exposure | 558,025,923 |

| Leverage ratio common disclosure template | | Table 2 |
|---|--|--------------------------|
| | Item | Leverage ratio framework |
| On-Balance sheet exposures | | |
| 1 | On-balance sheet items (excluding derivatives and SFTs, but including collateral) | 528,948,931 |
| 2 | (asset amounts deducted in determining Basel III tier 1 capital) | (4,264,794) |
| 3 | Total on-balance sheet exposures (excluding derivatives and SFTs) | 524,684,137 |
| Derivative exposures | | - |
| 4 | Replacement cost associated with all derivatives transactions (ie net of eligible cash variation margin) | 440,701 |
| 5 | Add-on amount for PFE associated with all derivative transactions | 180,563 |
| 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 | 621,264 |
| Securities financing transaction exposures | | - |
| 12 | Gross SFT asset (with no recognition of netting), after adjusting for sales accounting transactions | 980,385 |
| 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 | 980,385 |
| Other off-balance sheet exposures | | - |
| 17 | Off-balance sheet exposure at gross notional amount | 92,762,603 |
| 18 | (Adjustments for conversion to credit equivalent amounts) | (61,022,466) |
| 19 | Off-balance sheet items | 31,740,137 |
| Capital and total exposures | | - |
| 20 | Tier 1 capital | 64,551,640 |
| 21 | Total exposures | 558,025,923 |
| Leverage ratio | | |
| 22 | Basel III leverage ratio | 11.57% |