

(In thousands of dollars)

	<b>Item</b>	<b>Leverage Ratio Framework</b>
On-balance sheet exposures		
1	On-balance sheet items (excluding derivatives, SFTs and grandfathered securitization exposures but including collateral)	459899
2	(Asset amounts deducted in determining Basel III "all-in" Tier 1 capital)	44
3	<b>Total on-balance sheet exposures (excluding derivatives and SFTs) (sum of lines 1 and 2)</b>	459855
Derivative exposures		
4	Replacement cost 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	<b>Total derivative exposures (sum of lines 4 to 10)</b>	
Securities financing transaction exposures		
12	Gross SFT assets recognised for accounting purposes (with no recognition of netting), after adjusting for sale accounting transactions	0
13	(Netted amounts of cash payables and cash receivables of gross SFT assets)	

14	Counterparty credit risk (CCR) exposure for SFTs	
15	Agent transaction exposures	
16	<b>Total securities financing transaction exposures (sum of lines 12 to 15)</b>	0
Other off-balance sheet exposures		
17	Off-balance sheet exposure at gross notional amount	
18	(Adjustments for conversion to credit equivalent amounts)	
19	<b>Off-balance sheet items (sum of lines 17 and 18)</b>	
Capital and Total Exposures		
20	<b>Tier 1 capital</b>	104992
21	<b>Total Exposures (sum of lines 3, 11, 16 and 19)</b>	459855
Leverage Ratios		
22	<b>Basel III leverage ratio</b>	22.8