

## Leverage Ratio Common Disclosure Template as at March 31, 2019

## Reconciliation of total published balance sheet size and on balance sheet exposure under common disclosure template

Items		` M
1	Total consolidated assets as per published financial statements	1,670,989
2	Replacement cost associated with all derivatives transactions, i.e. net of eligible cash	(7,240)
	variation margin	
3	Adjustment for securities financing transactions (i.e. repos and similar secured lending)	(31,000)
4	Adjustment for entitles outside the scope of regulatory consolidation	(22)
5	On-balance sheet exposure under leverage ratio (excluding derivatives and SFTs)	1,632,727