

| Item                               |  | Leverage Ratio Framework |
|------------------------------------|--|--------------------------|
| <b>On-balance sheet exposures</b>  |  |                          |
| 1                                  | On-balance sheet items (excluding derivatives, SFTs, and grandfathered securitization exposures but including collateral)                | 6903                     |
| 2                                  | (Asset amounts deducted in determining Basel III "all-in" Tier 1 capital)  | 0                        |
| 3                                  | <b>Total on-balance sheet exposures</b> (excluding derivatives and SFTs)(sum of lines 1 and 2)   | 6903                     |
| <b>Derivative exposures</b>        |  |                          |
| 4                                  | Replacement costs associated with all derivative transactions (i.e. net of eligible cash variation margin)                               | 0                        |
| 5                                  | Add-on amounts for PFE associated with all derivative transactions   | 0                        |
| 6                                  | Gross up for derivatives collateral provided where deducted from the balance sheet assets pursuant to the operative accounting framework | 0                        |
| 7                                  | (Deducations of receivables assets for cash variation margin provided in derivative transactions)  | 0                        |
| 8                                  | (Exempted CCP-leg of client cleared trade exposures)   | 0                        |
| 9                                  | Adjusted effective notional amount of written credit derivatives   | 0                        |
| 10                                 | (Adjusted effective notional offsets and add-on deductions for written credit derivatives)   | 0                        |
| 11                                 | <b>Total derivative exposures (sum of lines 4 to 10)</b>   | 0                        |
| 12                                 | Gross SFT assets (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)   | 0                        |
| 14                                 | Counterparty credit risk (CCR) exposure for SFT assets   | 0                        |
| 15                                 | Agent transaction exposures  | 0                        |
| 16                                 | <b>Total securities financing transaction exposures (sum of lines 12 to 15)</b>  | 0                        |
| 17                                 | Off-balance sheet exposure at gross notional amount  | 0                        |
| 18                                 | (Adjustments for conversion to credit equivalent amount)   | 0                        |
| 19                                 | <b>Off-balance sheet items (sum of lines 16 to 18)</b>   | 0                        |
| <b>Capital and Total Exposures</b> |  |                          |
| 20                                 | <b>Tier 1 capital</b>  | 6718                     |
| 21                                 | <b>Total Exposures (sum of lines 3, 11, 16, and 19)</b>  | 6903                     |
| <b>Leverage Ratios</b>             |  |                          |
| 22                                 | <b>Basel III Leverage Ratio</b>  | 97.32%                   |