

## **ANNEX 1-O Bis**

(Before replies with Banco de México)

### DISCLOSURE OF INFORMATION REGARDING THE REASON FOR LEVERAGE

I.- Integration of the main sources of leverage

II.- Comparison between total assets and Adjusted Assets

III. - Reconciliation between total assets and on-Statement of Financial Position exposure

IV. Analysis of the most important variations of the elements (numerator and denominator) of the Leverage Ratio.

I. Integration of the main sources of leverage

Institutions must disclose the integration of the main sources of leverage, according to Table I.1

Table I.1

Reference	ITEM	AMOUNT
1	On-Statement of Financial Position items (excluding derivative financial instruments and securities lending and repurchase agreements -SFTs- but including collateral received as guarantee and recorded on the Statement of Financial Position)	149,769
2	(Amounts of assets deducted to determine Basel III Tier 1 capital)	3.3.
3	On-Statement of Financial Position exposures (Net) (excluding derivative financial instruments and SFTs, sum of lines 1 and 2)	149,739
	Exposure to derivative financial instruments	
4	Annual replacement cost associated with all derivative financial instrument transactions (net of allowable cash variation margin)	58
5	Amounts of additional factors for potential future exposure associated with all transactions with derivative financial instruments.	-
6	Increase in Collateral contributed in operations with derivative financial instruments when said collateral is removed from the Statement of Financial Position in accordance with the operational accounting framework	-
7	(Deductions to accounts receivable for variation margin in cash contributed in operations with derivative financial instruments)	-
8	(Exposure for operations in derivatives financial instruments on behalf of clients, in which the clearing partner does not grant its guarantee in case of breach of the debt of the Central Counterpart)	-
9	Adjusted effective notional amount of subscribed credit derivative financial instruments	-
10	(Compensations made to the adjusted cash notional of the subscribed credit derivative financial instruments and deductions of the additional factors for the subscribed credit derivative financial instruments)	-
11	Total exposures to derivative financial instruments (sum of lines 4 to 10)	58
	Total exposures to derivative financial instruments (sum of lines 4 to 10)	
12	Gross SFT assets (without recognition of offsetting), after adjustments for sales accounting transactions	-
13	(Accounts payable and receivable from SFT cleared)	-
14	Counterparty Risk Exposure per SFT	485.70
15	Exposures by SFT acting on behalf of third parties	-

16	Total exposures from securities financing transactions (sum of lines 12 to 15)	486
	Capital and total exposures	
17	Off-Statement of Financial Position exposure (gross notional amount)	-
18	(Adjustments for translation to credit equivalents)	-
19	Off-Statement of Financial Position items (sum of items 17 and 18)	-
	Capital and total exposures	
20	Tier 1 capital	2,105
21	Total exposures (sum of lines 3, 11, 16 and 19)	150,283
	Leverage ratio	
22	Basel III Leverage Ratio	<b>1.40%</b>

TABLE II.1

Reference	ITEM	AMOUNT
1	Total assets	151,004
2	Adjustment for investments in the capital of banking, financial, insurance or commercial entities that are consolidated for accounting purposes but are outside the scope of regulatory consolidation	-
3	Adjustment related to trust assets recognized in the Statement of Financial Position according to the accounting framework, but excluded from the measurement of the exposure of the leverage ratio	-
4	Adjustment for derivative financial instruments	0
5	Adjustment for securities lending and repurchase transactions	692
6	Adjustment for memorandum items recognized in memorandum accounts	-
7	Other adjustments	-
8	Leverage ratio exposure	150,312

TABLE III.1

Reference	ITEM	AMOUNT
1	Total assets	151,004
2	Transactions in derivative financial instruments	- 58.23
3	Securities lending and repurchase agreements and securities lending transactions	- 1,177.73
4	Trust assets recognized in the Statement of Financial Position in accordance with the accounting framework, but excluded from the leverage ratio exposure measure	0
5	Exhibits in the Statement of Financial Position	149,769

TABLE IV.1

MAIN CAUSES OF THE MOST IMPORTANT ELEMENT VARIATIONS  
(NUMERATOR AND DENOMINATOR) OF THE LEVERAGE REASON

CONCEPT/QUARTER	T-1	T	VARIATION (%)
Basic Capital 1/	2,063	2,105	2.1%
Adjusted Assets 2/	152,402	150,283	-1.4%
Leverage Ratio 3/	1.35%	1.40%	3.50%

1/ Reported in row 20, 2/ Reported in row 21 and 3/ Reported in row 22 of Table I.1.