3. Draft reporting templates (LV49.00-LV52.00)

Table LV49.00: Treatment of collateral swaps

		Column			
		Market value of collateral lent (period end)	**Market value of collateral borrowed (period end)**	**Market value of collateral lent (period average)**	**Market value of collateral borrowed (period average)**
Row		0010	0020	0030	0040
0010	**TOTAL COLLATERAL SWAPS**				
0020	of which client financing				
0030	of which activity for franchise clients				
0040	of which intra-group activity				
0050	**of which: Totals for transactions in which <u>Level 1 HQLAs</u> are lent and the following collateral is borrowed**				
0060	Level 1 assets				
0070	Level 2A assets				
0080	Level 2B assets				
0090	Non-liquid assets				
0100	**of which: Totals for transactions in which <u>Level 2A HQLAs</u> are lent and the following collateral is borrowed**				
0110	Level 1 assets				
0120	Level 2A assets				
0130	Level 2B assets				
0140	Non-liquid assets				
0150	**of which: Totals for transactions in which <u>Level 2B HQLAs</u> are lent and the following collateral is borrowed**				
0160	Level 1 assets				
0170	Level 2A assets				
0180	Level 2B assets				
0190	Non-liquid assets				
0200	**of which: Totals for transactions in which <u>non-liquid assets</u> are lent and the following collateral is borrowed**				
0210	Level 1 assets				
0220	Level 2A assets				
0230	Level 2B assets				
0240	Non-liquid assets				

Table LV50.00: Treatment of repurchase transactions

		Column					
		Gross repo (period end)	Netted amounts (period end)	Net repo (period end)	Gross repo (period average)	Netted amounts (period average)	Net repo (period average)
Row		**0010**	**0020**	**0030**	**0040**	**0050**	**0060**
0010	**Total repo activity**						
0020	of which activity for franchise clients						
0030	of which level 1 HQLA						
0040	of which intra-group activity						

Table LV51.00: Treatment of agency repurchase transactions

		Column					
		Total loan from lender to borrower (period end)	Collateral provided to lender by borrower (period end)	Contribution to Leverage Exposure Measure (period end)	Total loan from lender to borrower (period average)	Collateral provided to lender by borrower (period average)	Contribution to Leverage Exposure Measure (period average)
Row		**0010**	**0020**	**0030**	**0040**	**0050**	**0060**
0010	Agency repo activity in which agent provides a limited guarantee						
0020	Agency repo activity in which agent provides no guarantee						

Table LV52.00: Treatment of internalised trades

		Column					
		Gross market value (period end)	Internalised (period end)	Contribution to Leverage Exposure Measure (period end)	Gross market value (period average)	Internalised (period average)	Contribution to Leverage Exposure Measure (period average)
Row		**0010**	**0020**	**0030**	**0040**	**0050**	**0060**
0010	**Cash prime brokerage**						
0020	of which activity for franchise clients						
0030	of which level 1 HQLA						
0040	of which intra-group activity						
0050	**Synthetic prime brokerage**						
0060	of which activity for franchise clients						
0070	of which level 1 HQLA						
0080	of which intra-group activity						
0090	**Written credit derivatives**						
0100	of which activity for franchise clients						
0110	of which level 1 HQLA						
0120	of which intra-group activity						