

Basel III Leverage Ratio Disclosure for Non-DSIBs “All-In Basis”

Quarter 3 2020 (Unaudited)

Notice to Readers

The information contained in this Supplement has not been audited or independently verified. Accordingly readers are cautioned that this Supplement may not be appropriate for their purposes.

	Item	Leverage Ratio Framework (Thousands)
On-balance sheet exposures		
1	On-balance sheet items (excluding derivatives, SFTs and grandfathered securitization exposures but including collateral)	465,786
2	Gross-up for derivatives collateral provided where deducted from balance sheet assets pursuant to the operative accounting framework (IFRS)	
3	(Deductions of receivables assets for cash variation margin provided in derivative transactions)	
4	(Asset amounts deducted in determining Tier 1 capital)	(542)
5	Total on-balance sheet exposures (excluding derivatives and SFTs) (sum of lines 1 to 4)	465,244
Derivative exposures		
6	Replacement cost associated with all derivative transactions	
7	Add-on amounts for potential future exposure associated with all derivative transactions	
8	(Exempted central counterparty-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	Total derivative exposures (sum of lines 6 to 10)	
Securities financing transaction exposures		
12	Gross SFT assets recognised for accounting purposes (with no recognition of netting), after adjusting for sale accounting transactions	
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	Total securities financing transaction exposures (sum of lines 12 to 15)	

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Item		Leverage Ratio Framework (Thousands)
Other off-balance sheet exposures		
17	Off-balance sheet exposure at gross notional amount	26,174
18	(Adjustments for conversion to credit equivalent amounts)	(13,784)
19	Off-balance sheet items (sum of lines 17 and 18)	12,390
Capital and Total Exposures		
20	Tier 1 capital	74,255
21	Total Exposures (sum of lines 5, 11, 16 and 19)	479,027
Leverage Ratios		
22	Basel III leverage ratio	15.50%