

## **Regulatory Disclosure Statement**

For the quarter ended 30 September 2021 (Unaudited)

These disclosures are prepared under the Banking (Disclosure) Rules

# Dah Sing Bank, Limited Regulatory Disclosure Statement for the quarter ended 30 September 2021 (Unaudited)

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#### Regulatory Disclosure Statement for the quarter ended 30 September 2021 (Unaudited)

#### A. Purpose and Basis of Consolidation

The information contained in this Regulatory Disclosure Statement (the "Statement") is for Dah Sing Bank, Limited (the "Bank") and its subsidiaries (together the "Group") to comply with the Banking (Disclosure) Rules ("BDR") (Cap. 155M) and does not constitute statutory financial statements.

While the Statement is not required to be subject to external audit, it has been reviewed and verified within the Bank in accordance with the Group's governance processes over financial reporting and policies on disclosures.

Except where indicated otherwise, the financial information contained in this Statement has been prepared on the basis of regulatory scope of consolidation specified by the Hong Kong Monetary Authority ("HKMA") to the Bank.

#### B. Key prudential ratios

#### **Template KM1: Key prudential ratios**

The key prudential ratios and the comparative figures as at each reporting date are set out as below.

	HK\$'000	30 Sep 2021	30 Jun 2021	31 Mar 2021	31 Dec 2020	30 Sep 2020
	Regulatory capital (amount)					
1	Common Equity Tier 1	24,040,461	23,812,459	23,457,414	22,798,744	22,236,134
2	Tier 1	24,939,048	24,711,046	24,356,001	23,697,331	23,134,721
3	Total capital	30,371,159	30,127,637	29,784,953	29,117,899	28,577,090
	RWA (amount)					
4	Total RWA	168,272,456	167,358,900	167,085,133	165,713,534	166,865,895
	Risk-based regulatory capital ratios (as	s a percentage of	RWA)			
5	CET 1 ratio (%)	14.3%	14.2%	14.0%	13.8%	13.3%
6	Tier 1 ratio (%)	14.8%	14.8%	14.6%	14.3%	13.9%
7	Total capital ratio (%)	18.0%	18.0%	17.8%	17.6%	17.1%
	Additional CET1 buffer requirements	(as a percentage	of RWA)			
8	Capital conservation buffer requirement					
	(%)	2.50%	2.50%	2.50%	2.50%	2.50%
9	Countercyclical capital buffer					
	requirement (%)	0.78%	0.78%	0.78%	0.78%	0.79%
10	Higher loss absorbency requirement					
	(%) (applicable only to G-SIB or D-					
	SIBs)	N/A	N/A	N/A	N/A	N/A
11	Total AI-specific CET1 buffer					
	requirement (%)	3.28%	3.28%	3.28%	3.28%	3.29%
12	CET1 available after meeting the AI's	0.00	0.0	0.45		
	minimum capital requirement (%)	8.8%	8.8%	8.6%	8.3%	7.9%
	Basel III leverage ratio			Г		
13	Total leverage ratio (LR) exposure			• 40 0 4 4 0 0 4		
	measure	254,610,285	251,113,816	248,946,801	250,838,796	252,546,125
14	LR (%)	9.8%	9.8%	9.8%	9.4%	9.2%
	`	Liquidity Maintenance Ratio ("LMR") – applicable to category 2 institution only				
17a	LMR (%)	47.1%	46.6%	45.6%	45.8%	46.0%
	Core Funding Ratio ("CFR") – applicable to category 2A institution only					
20a	CFR (%)	165.2%	164.9%	164.6%	158.4%	157.2%

## Regulatory Disclosure Statement for the quarter ended 30 September 2021 (Unaudited)

#### C. Overview of Risk-weighted Assets

The following table provides an overview of capital requirements in terms of a detailed breakdown of RWAs for various risks as at 30 September 2021 and 30 June 2021 respectively:

**Template OV1: Overview of RWA** 

R	Templa	ate OV1: Overview of RWA			
RW			(a)	(b)	(c)
HIKS'0000   HIKS'0000   HIKS'0000   HIKS'0000   HIKS'0000   HIKS'0000   Company   Co			RWA		capital requirements
2					
24	1	Credit risk for non-securitization exposures	152,540,670	151,436,538	12,203,254
3	2	Of which STC approach	152,540,670	151,436,538	12,203,254
1	2a	Of which BSC approach	-	-	-
5         Of which advanced IRB approach         - <td< td=""><td>3</td><td>Of which foundation IRB approach</td><td>-</td><td>-</td><td>-</td></td<>	3	Of which foundation IRB approach	-	-	-
6         Counterparty default risk and default fund contributions         588,133         558,409         47,051           7a         Of which CEM         515,148         486,521         41,212           7b         Of which CEM (such a risk to CCPs which is not included in row 7a)         -         -         -           7c         Of which SA-CCR approach (such a risk to CCPs which is not included in row 7         2,944         3,032         236           8         Of which DMICCR) approach         -         -         -         -           9         Of which DMICCR) approach         -         -         -         -           9         Of which Office of the strong of the properties of the properti	4	Of which supervisory slotting criteria approach	-	-	-
7         Of which SA-CCR approach         515,148         486,521         41,212           7a         Of which CEM	5	Of which advanced IRB approach	-	-	-
7a         Of which CEM (such a risk to CCPs which is not included in row 7a)         -	6		588,133	558,409	47,051
7a         Of which CEM (such a risk to CCPs which is not included in row 7a)         -	7	Of which SA-CCR approach			
7a)	7a		-	-	-
included in row 7)	7b	· · · · · · · · · · · · · · · · · · ·	-	-	-
9         Of which others         70,041         68,856         5,604           10         CVA risk         140,450         145,975         11,236           11         Equity positions in banking book under the simple risk-weight method and internal models method	7c	included in row 7)	2,944	3,032	236
10   CVA risk		Of which IMM(CCR) approach	-	-	-
Equity positions in banking book under the simple risk-weight method and internal models method   .   .   .   .   .   .   .   .   .	9		70,041	68,856	5,604
Method and internal models method	10	CVA risk	140,450	145,975	11,236
CIS exposures - MBA	11		-	-	-
14	12	CIS exposures – LTA	-	-	-
14a   CIS exposures - combination of approaches   -   -   -   -   -   -   -   -   -	13	CIS exposures – MBA	-	-	-
15   Settlement risk	14	CIS exposures – FBA	-	-	-
16   Securitization exposures in banking book	14a	CIS exposures – combination of approaches	-	-	-
17         Of which SEC-IRBA         -         -         -           18         Of which SEC-ERBA (including IAA)         -         -         -           19         Of which SEC-SA         -         -         -           19a         Of which SEC-FBA         -         -         -           20         Market risk         1,843,100         2,015,400         147,448           21         Of which STM approach         1,843,100         2,015,400         147,448           22         Of which IMM approach         -         -         -         -           23         Capital charge for switch between exposures in trading book and banking book (not applicable before the revised market risk framework takes effect)         -         -         -         -           24         Operational risk         10,498,913         10,541,388         839,913           24a         Sovereign concentration risk         -         -         -         -           25         Amounts below the thresholds for deduction (subject to 250% RW)         3,085,575         3,085,575         3,085,575         246,846           26a         Deduction to RWA         (424,385)         (424,385)         (424,385)         (33,951)           26c         Of	15	Settlement risk	-	-	-
18         Of which SEC-ERBA (including IAA)         -         -         -           19         Of which SEC-SA         -         -         -           20         Market risk         1,843,100         2,015,400         147,448           21         Of which STM approach         1,843,100         2,015,400         147,448           22         Of which IMM approach         -         -         -           23         Capital charge for switch between exposures in trading book and banking book (not applicable before the revised market risk framework takes effect)         -         -         -         -           24         Operational risk         10,498,913         10,541,388         839,913           24a         Sovereign concentration risk         -         -         -         -           25         Amounts below the thresholds for deduction (subject to 250% RW)         3,085,575         3,085,575         246,846           26         Capital floor adjustment         -         -         -         -           26a         Deduction to RWA         (424,385)         (424,385)         (33,951)           26b         Of which portion of regulatory reserve for general banking risks and collective provisions which is not included in Tier 2 Capital         -         -	16	Securitization exposures in banking book	-	-	-
19 Of which SEC-SA 19a Of which SEC-FBA 20 Market risk 21 Of which STM approach 22 Of which IMM approach 23 Capital charge for switch between exposures in trading book and banking book (not applicable before the revised market risk framework takes effect) 24 Operational risk 25 Amounts below the thresholds for deduction (subject to 250% RW) 26 Capital floor adjustment 27 Capital floor adjustment 28 Deduction to RWA 29 Cof which portion of regulatory reserve for general banking risks and collective provisions which is not included in Tier 2 Capital 29 Capital 20 Of which portion of land and buildings which is not included in Tier 2 Capital 20 Capital floor adjustment (424,385) (424,385) (33,951)	17	Of which SEC-IRBA	-	-	-
19a   Of which SEC-FBA	18	Of which SEC-ERBA (including IAA)	-	-	-
Market risk	19	Of which SEC-SA	-	-	-
21 Of which STM approach 22 Of which IMM approach 23 Capital charge for switch between exposures in trading book and banking book (not applicable before the revised market risk framework takes effect) 24 Operational risk 25 Amounts below the thresholds for deduction (subject to 250% RW) 26 Capital floor adjustment 27 Deduction to RWA 28 Of which portion of regulatory reserve for general banking risks and collective provisions which is not included in Tier 2 Capital 29 Capital 20 Of which portion of cumulative fair value gains arising from the revaluation of land and buildings which is not included in Tier 2 Capital 30 C	19a	Of which SEC-FBA	-	-	-
21Of which STM approach1,843,1002,015,400147,44822Of which IMM approach23Capital charge for switch between exposures in trading book and banking book (not applicable before the revised market risk framework takes effect)24Operational risk10,498,91310,541,388839,91324aSovereign concentration risk25Amounts below the thresholds for deduction (subject to 250% RW)3,085,5753,085,575246,84626Capital floor adjustment26aDeduction to RWA(424,385)(424,385)(33,951)26bOf which portion of regulatory reserve for general banking risks and collective provisions which is not included in Tier 2 Capital26cOf which portion of cumulative fair value gains arising from the revaluation of land and buildings which is not included in Tier 2(424,385)(424,385)(33,951)	20	Market risk	1,843,100	2,015,400	147,448
Capital charge for switch between exposures in trading book and banking book (not applicable before the revised market risk framework takes effect)  Operational risk  Sovereign concentration risk  Amounts below the thresholds for deduction (subject to 250% RW)  Capital floor adjustment  Capital floor adjustment  Capital Of which portion of regulatory reserve for general banking risks and collective provisions which is not included in Tier 2 Capital  Of which portion of land and buildings which is not included in Tier 2  Capital	21	Of which STM approach			
Capital charge for switch between exposures in trading book and banking book (not applicable before the revised market risk framework takes effect)  24 Operational risk  Sovereign concentration risk  25 Amounts below the thresholds for deduction (subject to 250% RW)  26 Capital floor adjustment  27 Deduction to RWA  Of which portion of regulatory reserve for general banking risks and collective provisions which is not included in Tier 2 Capital  Of which portion of land and buildings which is not included in Tier 2  Capital  Cap	22		-	-	
24 Operational risk 24a Sovereign concentration risk 25 Amounts below the thresholds for deduction (subject to 250% RW) 26 Capital floor adjustment 27 Deduction to RWA 28 Of which portion of regulatory reserve for general banking risks and collective provisions which is not included in Tier 2 Capital 29 Of which portion of cumulative fair value gains arising from the revaluation of land and buildings which is not included in Tier 2 20 Capital 20 (424,385) 30,085,575 30	23	Capital charge for switch between exposures in trading book and banking book (not applicable before the revised market risk			
24a Sovereign concentration risk  25 Amounts below the thresholds for deduction (subject to 250% RW)  26 Capital floor adjustment  26a Deduction to RWA  26 Of which portion of regulatory reserve for general banking risks and collective provisions which is not included in Tier 2 Capital  26c Of which portion of cumulative fair value gains arising from the revaluation of land and buildings which is not included in Tier 2 Capital  27. (424,385)  28. (424,385)  29. (424,385)  3,085,575  3,085,575  246,846  2424,385)  246,846  250  260  27. (424,385)  28. (424,385)  28. (424,385)  3,085,575  246,846  246,846  250  260  27. (424,385)  28. (424,385)  28. (424,385)  28. (424,385)  3,085,575  246,846  246,846  250  260  27. (424,385)  28. (424,385)  28. (424,385)  28. (424,385)  3,085,575  246,846  246,846  250  260  27. (424,385)  28. (424,385)  28. (424,385)  28. (424,385)  3,085,575  246,846  26. (424,385)  27. (424,385)  28. (424,385)  28. (424,385)			-	-	-
Amounts below the thresholds for deduction (subject to 250% RW)  26 Capital floor adjustment  27 Amounts below the thresholds for deduction (subject to 250% RW)  3,085,575  3,085,575  246,846  246,846  2424,385)  (424,385)  (424,385)  (33,951)  25 Of which portion of regulatory reserve for general banking risks and collective provisions which is not included in Tier 2 Capital  26 Of which portion of cumulative fair value gains arising from the revaluation of land and buildings which is not included in Tier 2 Capital  27 (424,385)  (424,385)  (424,385)  (33,951)		-	10,498,913	10,541,388	839,913
RW)  26 Capital floor adjustment  27 Capital floor adjustment  28 Capital floor adjustment  29 Capital floor adjustment  20 Capital floor adjustment  20 Capital floor adjustment  20 Capital floor adjustment  21 Capital  22 Capital  3,085,575  3,085,575  446,846  424,385)  (424,385)  (424,385)  (424,385)  (424,385)  (424,385)  (424,385)  (424,385)  (424,385)  (33,951)			-	-	-
Deduction to RWA  Of which portion of regulatory reserve for general banking risks and collective provisions which is not included in Tier 2 Capital  Of which portion of cumulative fair value gains arising from the revaluation of land and buildings which is not included in Tier 2  Capital  (424,385)  (424,385)  (424,385)  (33,951)		RW)	3,085,575	3,085,575	246,846
26b Of which portion of regulatory reserve for general banking risks and collective provisions which is not included in Tier 2 Capital  26c Of which portion of cumulative fair value gains arising from the revaluation of land and buildings which is not included in Tier 2  Capital (424,385) (424,385) (33,951)			-		-
and collective provisions which is not included in Tier 2 Capital  26c Of which portion of cumulative fair value gains arising from the revaluation of land and buildings which is not included in Tier 2 Capital  (424,385) (424,385) (33,951)			(424,385)	(424,385)	(33,951)
revaluation of land and buildings which is not included in Tier 2 Capital (424,385) (424,385) (33,951)		and collective provisions which is not included in Tier 2 Capital	-	-	-
27	26c	revaluation of land and buildings which is not included in Tier 2	(424,385)	(424.385)	(33.951)
	27	Total	168,272,456	167,358,900	13,461,797

## Regulatory Disclosure Statement for the quarter ended 30 September 2021 (Unaudited)

#### D. Leverage Ratio

The detailed composition of the Bank's consolidated leverage ratio as at 30 September 2021 and 30 June 2021 is set out below:

#### **Template LR2: Leverage ratio**

		(a) (b)	
		30 Sep 2021 (HK\$'000)	30 Jun 2021 (HK\$'000)
On-ba	lance sheet exposures		
1	On-balance sheet exposures (excluding those arising from derivative		
_	contracts and SFTs, but including collateral)	245,062,144	242,878,469
2	Less: Asset amounts deducted in determining Tier 1 capital	(2,178,612)	(2,122,421)
3	Total on-balance sheet exposures (excluding derivative contracts and		
	SFTs)	242,883,532	240,756,048
	ures arising from derivative exposures		
4	Replacement cost associated with all derivative contracts (where		
	applicable net of eligible cash variation margin and/ or with all		
	derivative contracts)	230,458	251,352
5	Add-on amounts for PFE associated with all derivative contracts	884,943	875,493
6	Gross-up for collateral provided in respect of derivative contracts		
	where deducted from the balance sheet assets pursuant to the applicable		
	accounting framework	-	-
7	Less: Deductions of receivables assets for cash variation margin		
0	provided under derivative contracts	-	
8	Less: Exempted CCP leg of client-cleared trade exposures	-	
9	Adjusted effective notional amount of written credit-related derivative		
10	contracts	-	-
10	Less: Adjusted effective notional offsets and add-on deductions for written credit-related derivative contracts		
11	Total exposures arising from derivative contracts	1,115,401	1,126,845
	ties financing transaction exposures	1,113,401	1,120,043
12	Gross SFT assets (with no recognition of netting), after adjusting for		
12	sales accounting transactions	1,410,092	1,153,776
13	Less: Netted amount of cash payables and cash receivables of gross	1,410,072	1,133,770
13	SFT assets	_	_
14	CCR exposure for SFT assets	26,512	33,627
15	Agent transaction exposures		-
16	Total exposures arising from SFTs	1,436,604	1,187,403
	off-balance sheet exposures	2,100,001	-,,,,,
17	Off-balance sheet exposure at gross notional amount	77,503,764	77,117,289
18	Less: Adjustments for conversion to credit equivalent amounts	(66,945,166)	(67,585,278)
19	Off-balance sheet items	10,558,598	9,532,011
	al and total exposures	, ,	, ,
20	Tier 1 capital	24,939,048	24,711,046
20a	Total exposures before adjustments for specific and collective		
	provisions	255,994,135	252,602,307
20b	Adjustments for specific and collective provisions	(1,383,850)	(1,488,491)
21	Total exposures after adjustments for specific and collective provisions	254,610,285	251,113,816
Levera	age ratio		
22	Leverage ratio	9.8%	9.8%

# Dah Sing Bank, Limited Regulatory Disclosure Statement for the quarter ended 30 September 2021 (Unaudited)

#### E. **Abbreviations**

Al Authorised institution  B  BSC Basic approach  C  CCP Central counterparty  CEM Current exposure method  CET1 Common equity tier 1  CIS Collective investment scheme  CVA Credit valuation adjustment  D  D-SIBS Domestic systemically important banks  F  FBA Fall-back approach  G  G-SIBS Global systemically important banks  I  IMM Internal models approach  IMM(CCR) Internal models (counterparty credit risk) approach  IRB Internal ratings-based approach  L  LTA Look through approach  M  MBA Mandate-based approach  N  N/A Not applicable  P  PFE Potential future exposure  R  RWA Risk-weighted asset/risk-weighted amount  S  SA-CCR Standardised (proach supproach  STC Standardised (credit risk) approach  Standardised (credit risk) approach	A	
BSC Basic approach C CCP Central counterparty CEM Current exposure method CET1 Common equity tier 1 CIS Collective investment scheme CVA Credit valuation adjustment D D-SIBS Domestic systemically important banks F FBA Fall-back approach G G-SIBS Global systemically important banks I IMM Internal models approach Internal models (counterparty credit risk) approach IRB Internal ratings-based approach L LTA Look through approach M MBA Mandate-based approach N MMBA Mandate-based approach N N Not applicable P FFE Potential future exposure R RWA Risk-weighted asset/risk-weighted amount S SA-CCR Standardised (credit risk) approach STC Standardised (credit risk) approach S Sa-CCR Standardised (credit risk) approach		Authorised institution
BSC Basic approach C CCP Central counterparty CEM Current exposure method CET1 Common equity tier 1 CIS Collective investment scheme CVA Credit valuation adjustment D D-SIBS Domestic systemically important banks F FBA Fall-back approach G G-SIBS Global systemically important banks I IMM Internal models approach IMM(CCR) Internal models (counterparty credit risk) approach IRB Internal ratings-based approach M MBA Mandate-based approach N N/A Not applicable P FFE Potential future exposure R RWA Risk-weighted asset/risk-weighted amount S SA-CCR Standardised (credit risk) approach STC Standardised (credit risk) approach SSESSECURITIES (Standardised (credit risk) approach SSECURITIES (Standardised (credit risk) approach SSECURITIES (Standardised (credit risk) approach		
CCP Central counterparty CEM Current exposure method CET1 Common equity tier 1 CIS Collective investment scheme CVA Credit valuation adjustment D D-SIBs Domestic systemically important banks F FBA Fall-back approach G G-SIBs Global systemically important banks I IMM Internal models approach IMM(CCR) Internal models (counterparty credit risk) approach IRB Internal ratings-based approach L LTA Look through approach M MBA Mandate-based approach N N/A Not applicable P FFE Potential future exposure R RWA Risk-weighted asset/risk-weighted amount S SA-CCR Standardised (credit risk) approach STC Standardised (credit risk) approach		
CCP Central counterparty CEM Current exposure method CET1 Common equity tier 1 CIS Collective investment scheme CVA Credit valuation adjustment D D-SIBs Domestic systemically important banks F FBA Fall-back approach G G-SIBs Global systemically important banks I IMM Internal models approach IMM(CCR) Internal models (counterparty credit risk) approach IRB Internal ratings-based approach L LTA Look through approach M MBA Mandate-based approach N N/A Not applicable P FFE Potential future exposure R RWA Risk-weighted asset/risk-weighted amount S SA-CCR Standardised approach for counterparty credit risk SFT Securities financing transaction STC Standardised (credit risk) approach	BSC	Basic approach
CEM Current exposure method CET1 Common equity tier 1 CIS Collective investment scheme CVA Credit valuation adjustment D D-SIBs Domestic systemically important banks F FBA Fall-back approach G G-SIBs Global systemically important banks I IMM Internal models approach IMM(CCR) Internal models (counterparty credit risk) approach IRB Internal ratings-based approach L L LOok through approach M MBA Mandate-based approach N N/A Not applicable P FFE Potential future exposure R RWA Risk-weighted asset/risk-weighted amount S SA-CCR Standardised (predit risk) approach STC Standardised (credit risk) approach	С	•
CET1 Common equity tier 1 CIS Collective investment scheme CVA Credit valuation adjustment D D-SIBs Domestic systemically important banks F FBA Fall-back approach G G-SIBs Global systemically important banks I IMM Internal models approach IMM(CCR) Internal models (counterparty credit risk) approach IRB Internal ratings-based approach L LTA Look through approach M MBA Mandate-based approach N MSA Not applicable P FFE Potential future exposure R RWA Risk-weighted asset/risk-weighted amount S SA-CCR Standardised approach for counterparty credit risk SFT Securities financing transaction STC Standardised (credit risk) approach	CCP	Central counterparty
CIS Collective investment scheme CVA Credit valuation adjustment  D D-SIBs Domestic systemically important banks F FBA Fall-back approach G G-SIBs Global systemically important banks I IMM Internal models approach IMM(CCR) Internal models (counterparty credit risk) approach IRB Internal ratings-based approach L LTA Look through approach M MBA Mandate-based approach N N/A Not applicable P PFE Potential future exposure R RWA Risk-weighted asset/risk-weighted amount S SA-CCR Standardised approach for counterparty credit risk SFT Securities financing transaction STC Standardised (credit risk) approach	CEM	Current exposure method
CVA Credit valuation adjustment  D D-SIBs Domestic systemically important banks  F FBA Fall-back approach G G-SIBs Global systemically important banks  I IMM Internal models approach IMM(CCR) Internal models (counterparty credit risk) approach IRB Internal ratings-based approach L LTA Look through approach M MBA Mandate-based approach N N/A Not applicable P PFE Potential future exposure R RWA Risk-weighted asset/risk-weighted amount S SA-CCR Standardised approach for counterparty credit risk SFT Securities financing transaction STC Standardised (credit risk) approach	CET1	Common equity tier 1
D-SIBs Domestic systemically important banks  F FBA Fall-back approach G G-SIBs Global systemically important banks I IMM Internal models approach IMM(CCR) Internal models (counterparty credit risk) approach IRB Internal ratings-based approach L LTA Look through approach M MBA Mandate-based approach N N/A Not applicable P PFE Potential future exposure R RWA Risk-weighted asset/risk-weighted amount S SA-CCR Standardised approach for counterparty credit risk SFT Securities financing transaction STC Standardised (credit risk) approach	CIS	Collective investment scheme
D-SIBs Domestic systemically important banks  F FBA Fall-back approach G G-SIBs Global systemically important banks I IMM Internal models approach IMM(CCR) Internal models (counterparty credit risk) approach IRB Internal ratings-based approach L LTA Look through approach M MBA Mandate-based approach N N/A Not applicable P PFE Potential future exposure R RWA Risk-weighted asset/risk-weighted amount S SA-CCR Standardised approach for counterparty credit risk SFT Securities financing transaction STC Standardised (credit risk) approach	CVA	Credit valuation adjustment
FBA Fall-back approach G G-SIBs Global systemically important banks I IMM Internal models approach IMM(CCR) Internal models (counterparty credit risk) approach IRB Internal ratings-based approach L LTA Look through approach M MBA Mandate-based approach N N/A Not applicable P PFE Potential future exposure R RWA Risk-weighted asset/risk-weighted amount S SA-CCR Standardised (credit risk) approach	D	
FBA Fall-back approach G G-SIBs Global systemically important banks I IMM Internal models approach IMM(CCR) Internal models (counterparty credit risk) approach IRB Internal ratings-based approach L LTA Look through approach M MBA Mandate-based approach N N/A Not applicable P FFE Potential future exposure R RWA Risk-weighted asset/risk-weighted amount S SA-CCR Standardised approach for counterparty credit risk SFT Securities financing transaction STC Standardised (credit risk) approach	D-SIBs	Domestic systemically important banks
G-SIBs Global systemically important banks  I IMM Internal models approach IMM(CCR) Internal models (counterparty credit risk) approach IRB Internal ratings-based approach L LTA Look through approach M MBA Mandate-based approach N N/A Not applicable P FFE Potential future exposure R RWA Risk-weighted asset/risk-weighted amount S SA-CCR Standardised approach for counterparty credit risk SFT Securities financing transaction STC Standardised (credit risk) approach	F	
G-SIBs Global systemically important banks  I IMM Internal models approach IMM(CCR) Internal models (counterparty credit risk) approach IRB Internal ratings-based approach  L LTA Look through approach  M MBA Mandate-based approach  N N/A Not applicable P PFE Potential future exposure  R RWA Risk-weighted asset/risk-weighted amount  S SA-CCR Standardised approach for counterparty credit risk SFT Securities financing transaction STC Standardised (credit risk) approach	FBA	Fall-back approach
IMM Internal models approach IMM(CCR) Internal models (counterparty credit risk) approach IRB Internal ratings-based approach L LTA Look through approach M MBA Mandate-based approach N N/A Not applicable P PFE Potential future exposure R RWA Risk-weighted asset/risk-weighted amount S SA-CCR Standardised approach for counterparty credit risk SFT Securities financing transaction STC Standardised (credit risk) approach	G	
IMM Internal models approach IMM(CCR) Internal models (counterparty credit risk) approach IRB Internal ratings-based approach L LTA Look through approach M MBA Mandate-based approach N N/A Not applicable P PFE Potential future exposure R RWA Risk-weighted asset/risk-weighted amount S SA-CCR Standardised approach for counterparty credit risk SFT Securities financing transaction STC Standardised (credit risk) approach	G-SIBs	Global systemically important banks
IMM(CCR) Internal models (counterparty credit risk) approach IRB Internal ratings-based approach  L LTA Look through approach  M MBA Mandate-based approach N N/A Not applicable P PFE Potential future exposure  R RWA Risk-weighted asset/risk-weighted amount S SA-CCR Standardised approach for counterparty credit risk SFT Securities financing transaction STC Standardised (credit risk) approach	I	• • • • • • • • • • • • • • • • • • • •
IRB Internal ratings-based approach  L LTA Look through approach  M MBA Mandate-based approach  N N/A Not applicable P PFE Potential future exposure  R RWA Risk-weighted asset/risk-weighted amount S SA-CCR Standardised approach for counterparty credit risk SFT Securities financing transaction STC Standardised (credit risk) approach	IMM	Internal models approach
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STC Standardised (credit risk) approach	SFT	
STM Standardised (market risk) approach	STC	