

Form View

Return Name: DT1 - Net Stable Funding Ratio - NSFR
Organization Name: Dynamic
Reporting End Date: Dynamic

A. Available stable funding

Table with columns for maturity (11, 13, 15, 17, 71, 73, 75, 77, 81, 83, 85, 87, 91), Amount, ASP factor (Non-maturity, <= 6 months, >= 6 months to < 1 year, >= 1 year, < 6 months to < 1 year, >= 1 year, >= 6 months to < 1 year, >= 1 year), Calculated ASP, and Total ASF. Rows include various asset categories like Tier 1 and Tier 2 capital, Capital instruments, Stable assets, Less stable assets, Insured assets, Deposits, Unsecured deposits, Rate sensitive deposits, Demand deposits, Deposits subject to host jurisdiction requirements, Unsecured funding from non-financial corporates, Unsecured funding from operational deposits, Unsecured funding from non-deposit unsecured lending, Unsecured funding from covered bonds, Secured borrowing and facilities, Retail and small business customers, Non-financial corporates, Central banks, Sovereigns/PSEs/MCNs/CBAs, Other legal entities, SF7 facilities, Derivatives, and Off-balance sheet assets.

		1130134340	1150154340	1170174340							83084340	85084340	870874340	910914340
Mortgages underlying CMB transactions		14620	14620	14620							83084350	85084350	870874350	910914350
Vacation margin posted to a CCP on a client's behalf	114390	14390	14390	14390							83084360	85084360	870874360	910914360
All other assets not included in above categories that qualify for 100% treatment	114370	14370	14370	14370	14370	14370	14370	14370	14370	14370	83084370	85084370	870874370	910914370

2. Off balance-sheet items

		Amount		RIF		Calculated total RIF
Irrevocable or conditionally revocable liquidity facilities	136010	136010		736010	0.05	916010
Irrevocable or conditionally revocable credit facilities	136020	136020		736020	0.05	916020
Unconditionally revocable credit and liquidity facilities to retail and small business customers	136030	136030		736030	0.05	916030
Unconditionally revocable credit and liquidity facilities to all other customers	136040	136040		736040	0.05	916040
Trade finance-related obligations (including guarantees and letters of credit)	136050	136050		736050	0.05	916050
Guarantees and letters of credit unrelated to trade finance obligations	136060	136060		736060	0.05	916060
Non-contractual obligations, such as:						
Selling back requests (not related conduit)	136070	136070		736070	0.05	916070
Structured products	136080	136080		736080	0.05	916080
Managed funds	136090	136090		736090	0.05	916090
Other non-contractual obligations	136100	136100		736100	0.05	916100
All other off-balance-sheet obligations not included in the above categories	136110	136110		736110	0.05	916110
	136120	136120		736120	0.05	916120
						Total RIF
						916900

C. NSFR

		Net stable funding ratio (%)	916900
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