

Peace Hills Trust Company

Basel III Leverage Ratio - September 30, 2019 (\$000)

	Item	Leverage Ratio Framework
	On-balance sheet exposures	
1	On-balance sheet items (excluding derivatives, SFTs and grandfathered securitization exposures but including collateral)	676,872
2	(Asset amounts deducted in determining Basel III "all-in" Tier 1 capital)	
3	Total on-balance sheet balance exposures (excluding derivatives and SFTs) (sum of lines 1 and 2)	676,872
	Derivative exposures	
4	Replacement cost associated with all derivative transactions (i.e. net of eligible cash variation margin)	
5	Add-on amounts for PFE associated with all derivative transactions	
6	Gross up for derivatives collateral provided where deducted from the balance sheet assets pursuant to the operative accounting framework	
7	(Deductions of receivables assets for cash variation margin provided in derivative transactions)	
8	(Exempted CCP-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 4 to 10)	-
	Securities financing transaction exposures	
12	Gross SFT assets recognized 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)	-
	Other off-balance sheet exposures	
17	Off-balance sheet exposure at gross notional amount	69,913
18	(Adjustments for conversion to credit equivalent amounts)	(62,922)
19	Off-balance sheet items (sum of lines 17 and 18)	6,991
	Capital and Total Exposures	
20	Tier 1 capital	76,449
21	Total Exposures (sum of lines 3, 11, 16 and 19)	683,863
	Leverage Ratios	
22	Basel III leverage ratio	11.18%