

In terms of Regulation 43(1)(e)(iii)(G), the Bank is required to provide a summarised comparison of the accounting assets and the regulatory leverage ratio differences, as well as the Leverage Ratio positions of the Bank, as at 30 June 2018. These are set out below:

LR1

	Item	30-Jun-18
1	Total consolidated assets as per published financial statements	5 131 991
2	Adjustment for investments in banking, financial, insurance or commercial entities that are consolidated for accounting purposes but outside the scope of regulatory consolidation	
3	Adjustment for fiduciary assets recognised on the balance sheet pursuant to the operative accounting framework but excluded from the leverage ratio exposure measure	
4	Adjustments for derivative financial instruments	-15 027
5	Adjustment for securities financing transactions (ie repos and similar secured lending)	
6	Adjustment for off-balance sheet items (ie conversion to credit equivalent amounts of off- balance sheet exposures)	333 678
7	Other adjustments	
8	Leverage ratio exposure	5 450 642

LR2

	Item	30-Jun-18
On-balance sheet exposures		
1	On-balance sheet exposures(excluding derivatives and securities financing transactions (SFTs), but including collateral)	5 116 964
2	(Asset amounts deducted in determining Basel III Tier 1 capital)	-1 379
3	Total on-balance sheet exposures (excluding derivatives and SFTs) (sum of lines 1 and 2)	5 115 585
Derivative exposures		
4	Replacement cost associated with <i>all</i> derivatives transactions (where applicable net of eligible cash variation margin and/or with bilateral netting)	327 410
5	Add-on amounts for PFE associated with <i>all</i> derivatives transactions	15 027
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 derivatives 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)	342 437
Securities financing transaction exposures		
12	Gross SFT <i>assets</i> (with no recognition of netting), after adjusting for sales accounting transactions	
13	(Netted amounts of cash payables and cash receivables of gross SFT assets)	
14	CCR exposure for SFT assets	
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	728 348
18	(Adjustments for conversion to credit equivalent amounts)	-394 670
19	Off-balance sheet items (sum of lines 17 and 18)	333 678
Capital and total exposures		
20	Tier 1 capital	358 835
21	Total exposures (sum of lines 3, 11, 16 and 19)	5 791 700
Leverage ratio		
22	Basel III leverage ratio	6%