



中國銀行(香港) 雅加达分行
BANK OF CHINA (HONG KONG) JAKARTA BRANCH

LAPORAN LEVERAGE RATIO
Per 31 Desember 2018 dan 30 September 2018
(dalam Jutaan Rupiah)

Summary comparison of accounting assets vs leverage ratio exposure measure		Table 1 31-Dec-2018	Table 1 30-Sep-2018
	Item	In relevant currency	In relevant currency
1	Total consolidated assets as per published financial statements	36,361,995	32,511,965
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	Adjustment for derivative financial instruments	155,045	92,866
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)	8,302,435	8,683,575
7	Other adjustments	(700)	(808)
8	Leverage ratio exposure	44,818,775	41,287,598

Leverage ratio common disclosure template		Table 2 31-Dec-2018	Table 2 30-Sep-2018
	Item	Leverage ratio framework	Leverage ratio framework
On-balance sheet exposures			
1	On-balance sheet items (excluding derivatives and SFTs, but including collateral)	36,287,294	32,507,790
2	(Asset amounts deducted in determining Basel III Tier 1 capital)	(700)	(808)
3	Total on-balance sheet exposures (excluding derivatives and SFTs) (sum of line 1 and 2)	36,286,594	32,506,982
Derivative exposures			
4	Replacement cost associated with <i>all</i> derivatives transactions (ie net of eligible cash variation margin)	74,701	4,175
5	Add-on amounts for PFE associated with <i>all</i> derivatives transactions	155,045	92,866
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)	229,746	97,041
Securities financing transaction exposures			
12	Gross SFT assets (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 line 12 to 15)	-	-
Other off-balance sheet exposures			
17	Off-balance sheet exposure at gross notional amount	17,948,493	18,736,580
18	(Adjustments for conversion to credit equivalent amounts)	(9,646,059)	(10,053,005)
19	Off-balance sheet items (sum of lines 1 and 18)	8,302,435	8,683,575
Capital and total exposures			
20	Tier 1 capital	2,050,982	1,901,628
21	Total exposures (sum of line 3, 11, 16 and 19)	44,818,775	41,287,598
Leverage ratio			
22	Basel III Leverage ratio	4.58%	4.61%