



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

LAPORAN LEVERAGE RATIO
Per 30 Juni 2018 dan 31 Maret 2018
(dalam Jutaan Rupiah)

Summary comparison of accounting assets vs leverage ratio exposure measure		Table 1 30-Jun-2018	Table 1 31-Mar-2018
	Item	In relevant currency	In relevant currency
1	Total consolidated assets as per published financial statements	30,976,346	26,072,584
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	29,842	64,098
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)	7,692,124	6,719,248
7	Other adjustments	(925)	(1,042)
8	Leverage ratio exposure	38,697,387	32,854,888

Leverage ratio common disclosure template		Table 2 31-Jun-2018	Table 2 31-Mar-2018
	Item	Leverage ratio framework	Leverage ratio framework
On-balance sheet exposures			
1	On-balance sheet items (excluding derivatives and SFTs, but including collateral)	30,973,105	26,033,290
2	(Asset amounts deducted in determining Basel III Tier 1 capital)	(925)	(1,042)
3	Total on-balance sheet exposures (excluding derivatives and SFTs) (sum of line 1 and 2)	30,972,180	26,032,248
Derivative exposures			
4	Replacement cost associated with <i>all</i> derivatives transactions (ie net of eligible cash variation margin)	3,241	39,294
5	Add-on amounts for PFE associated with <i>all</i> derivatives transactions	29,842	64,098
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)	33,083	103,392
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	16,811,277	15,516,818
18	(Adjustments for conversion to credit equivalent amounts)	(9,119,154)	(8,797,570)
19	Off-balance sheet items (sum of lines 1 and 18)	7,692,124	6,719,248
Capital and total exposures)			
20	Tier 1 capital	1,731,125	1,181,723
21	Total exposures (sum of line 3, 11, 16 and 19)	38,697,387	32,854,888
Leverage ratio			
22	Basel III Leverage ratio	4.47%	3.60%