



中國銀行 雅加达分行
BANK OF CHINA JAKARTA BRANCH
LAPORAN LIQUIDITY COVERAGE RATIO (LCR)
Per 30 September 2015 dan 30 Juni 2015
(dalam Jutaan Rupiah)

		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
		30-Sep-15	30-Sep-15	30-Jun-15	30-Jun-15
<i>(in million rupiah)</i>					
HIGH-QUALITY LIQUID ASSETS					
1	Total high-quality liquid assets (HQLA)	XXXXXXXXXXXXXXXXXX	1,422,300	XXXXXXXXXXXXXXXXXX	1,018,501
CASH OUTFLOWS					
2	Retail deposits and deposits from small business customer, of which:				
3	<i>Stable deposits</i>	30,655	1,533	24,025	1,201
4	<i>Less stable deposits</i>	838,487	83,849	696,075	69,608
5	Unsecured wholesale funding, of which:				
6	<i>Operational deposits (all counterparties) and deposits in networks of cooperative banks</i>	-	-	-	-
7	<i>Non-operational deposits (all counterparties)</i>	9,048,012	4,724,700	8,354,151	4,341,696
8	<i>Unsecured debt</i>	-	-	-	-
9	Secured wholesale funding	XXXXXXXXXXXXXXXXXX	-	XXXXXXXXXXXXXXXXXX	-
10	Additional requirements, of which:				
11	<i>Outflows related to derivative exposures and other collateral requirements</i>	7,763	7,763	126	126
12	<i>Outflows related to loss of funding on debt products</i>	-	-	-	-
13	<i>Credit and liquidity facilities</i>	4,428,156	444,168	2,652,775	272,378
14	Other contractual funding obligations	-	-	-	-
15	Other contingent funding obligations	13,050,048	652,502	12,256,702	612,835
16	TOTAL CASH OUTFLOWS	XXXXXXXXXXXXXXXXXX	5,914,515	XXXXXXXXXXXXXXXXXX	5,297,844
17	Secured lending (eg reverse repo)	-	-	-	-
18	Inflows from fully performing exposures	453,910	248,773	357,871	196,257
19	Other cash inflows	3,323,613	2,003,135	5,360,310	2,866,056
20	TOTAL CASH INFLOWS		2,251,908		3,062,313
		TOTAL ADJUSTED VALUE		TOTAL ADJUSTED VALUE	
21	TOTAL HQLA	XXXXXXXXXXXXXXXXXX	1,422,300	XXXXXXXXXXXXXXXXXX	1,018,501
22	TOTAL NET CASH OUTFLOWS	XXXXXXXXXXXXXXXXXX	3,662,607	XXXXXXXXXXXXXXXXXX	2,235,531
23	LIQUIDITY COVERAGE RATIO (%)	XXXXXXXXXXXXXXXXXX	38.83%	XXXXXXXXXXXXXXXXXX	45.56%

Persentase LCR per 30 September 2015 adalah 38.84% , total HQLA untuk rata-rata triwulan III 2015 adalah Rp.1,422 miliar dan *Net Cash Outflows* rata-rata triwulan III 2015 adalah Rp.3,662 miliar. Komposisi HQLA terdiri dari kas, penempatan pada Bank Indonesia tidak termasuk Giro Wajib Minimum, dan Surat Utang Negara tidak termasuk CEMA. *Net cash outflows* adalah *cash outflows* minus cash inflow. Total Giro Wajib Minimum pada Bank Indonesia per 30 September 2015 adalah Rp. 1,350 miliar dan CEMA dalam SUN adalah Rp.1 triliun yang mana tidak dimasukkan dalam perhitungan LCR ini. Total modal per 30 September 2015 adalah Rp.3,841 miliar dengan persentase CAR 25.56% .

LAPORAN LEVERAGE RATIO
Per 30 September 2015 dan 30 Juni 2015
(dalam Jutaan Rupiah)

Summary comparison of accounting assets vs leverage ratio exposure measure		Table 1 30-Sep-2015	Table 1 30-Jun-2015
	Item	In relevant currency	In relevant currency
1	Total consolidated assets as per published financial statements	22,519,558	22,465,727
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	26,421	13,796
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)	9,162,717	8,252,811
7	Other adjustments	(2,859)	(2,562)
8	Leverage ratio exposure	31,705,837	30,729,772

Leverage ratio common disclosure template		Table 2 30-Sep-2015	Table 2 30-Jun-2015
	Item	Leverage ratio framework	Leverage ratio framework
On-balance sheet exposures			
1	On-balance sheet items (excluding derivatives and SFTs, but including collateral)	22,505,545	22,463,558
2	(Asset amounts deducted in determining Basel III Tier 1 capital)	(2,859)	(2,562)
3	Total on-balance sheet exposures (excluding derivatives and SFTs) (sum of line 1 and 2)	22,502,686	22,460,996
Derivative exposures			
4	Replacement cost associated with all derivatives transactions (ie net of eligible cash variation margin)	14,013	2,169
5	Add-on amounts for PFE associated with all derivatives transactions	26,421	13,796
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)	40,434	15,965
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	19,203,866	17,460,257
18	(Adjustments for conversion to credit equivalent amounts)	(10,041,149)	(9,207,446)
19	Off-balance sheet items (sum of lines 17 and 18)	9,162,717	8,252,811
Capital and total exposures			
20	Tier 1 capital	1,000,000	1,000,000
21	Total exposures (sum of line 3, 11, 16 and 19)	31,705,837	30,729,772
Leverage ratio			
22	Basel III Leverage ratio	3.15%	3.25%