中国银行(香港) 雅加达分行
BANK OF CHINA (HONG KONG) JAKARTA BRANCH

LAPORAN LEVERAGE RATIO
Per 31 Desember 2019 dan 30 September 2019
(dalam Jutaan Rupiah)

LR1 - Summary comparison of accounting assets vs leverage ratio exposure measure

No	Item	31-Dec-19	30-Sep-19
1	Total Consolidated assets as per published financial statements	44,977,245	42,453,122
2	Adjustment for investment in banking, financial, insurance or commercial entities that are consolidated for accounting purposes but outside the scope of regulatory consolidation		
3	Adjustment for securitised exposures that meet the operational requirements for the recognition of risk transference		
4	Adjustment for temporary exemption of central bank reserves (if applicable)	(2,785,732)	(2,441,707)
5	Adjustment for fiduciary assets recognised on the balance sheet pursuant to the operative accounting framework but excluded from the leverage ratio exposure measure		
6	Adjustments for regular-way purchases and sales of financial assets subject to trade date accounting		
7	Adjustments for eligible cash pooling transactions		
8	Adjustments for derivative financial instruments	86,032	111,261
9	Adjustment for securities financing transactions (ie repurchase agreements and similar secured lending)		
10	Adjustment for off-balance sheet items (ie conversion to credit equivalent amounts of off-balance sheet exposures	8,345,720	7,701,654
11	Adjustments for prudent valuation adjustments and specific and general provisions which have reduced Tier 1 capital	(453,732)	(280,882)
12	Other adjustments		
13	**Leverage Ratio Exposure Measure**	**50,169,534**	**47,543,448**

LR2 - Leverage ratio common disclosure template

No	Item	31-Dec-19	30-Sep-19
	On-Balance Sheet Exposures		
1	On-balance sheet exposures (excluding derivatives and securities financing transactions (SFTs), but including collateral)	44,939,383	42,529,086
2	Gross-up for derivatives collateral provided where deducted from the balance sheet assets pursuant to the operative accounting framework		
3	(Deductions of receivable assets for cash variation margin provided in derivatives transactions)		
4	(Adjustment for securities received under securities financing transactions that are recognised as an asset)		
5	(Specific and general provisions associated with on-balance sheet exposures that are deducted from Basel III Tier 1 Capital)	(253,212)	(250,618)
6	(Asset amounts deducted in determining Basel III Tier 1 capital and regulatory adjustments)	(200,520)	(106,509)
7	**Total on-balance sheet exposures (excluding derivatives and SFTs) (sum of rows 1 to 6)**	**44,485,651**	**42,171,959**
	Derivatives Exposures		
8	Replacement cost associated with all derivatives transactions (where applicable net of eligible cash variation margin and/or with bilateral netting)	53,007	281
9	Add-on amounts for potential future exposure associated with all derivatives transactions	70,888	111,261
10	(Exempted central counterparty (CCP) leg of client-cleared trade exposures)		
11	Adjusted effective notional amount of written credit derivatives		
12	(Adjusted effective notional offsets and add-on deductions for written credit derivatives)		
13	**Total Derivatives Exposures (sum of rows 8 to 12)**	**123,894**	**111,542**
	Securities financing transaction exposures		
14	Gross SFT assets (with no recognition of netting) after adjustment for sale accounting transactions		
15	(Netted amounts of cash payables and cash receivables of gross SFT assets)		
16	Counterparty Credit Risk (CCR) exposure for SFT assets		
17	Agent transaction exposures		
18	**Total securities financing transaction exposures (sum of rows 14 to 17)**	**0**	**0**
	Other off-balance sheet exposures		
19	Off-balance sheet exposure at gross notional amount	18,912,391	16,669,612
20	(Adjustments for conversion to credit equivalent amounts)	(10,546,723)	(8,934,372)
21	(Specific and general provisions associated with off-balance sheet exposures deducted in determining Tier 1 Capital)	(19,948)	(33,586)
22	**Off-balance sheet items (sum of rows 19 to 21)**	**8,345,720**	**7,701,654**
	Capital and Total Exposures		
23	**Tier 1 Capital**	6,416,496	6,674,473
24	**Total Exposures (sum of rows 7, 13, 18, 22)**	52,955,266	49,985,155
	LEVERAGE RATIO	**12.12%**	**13.35%**
25	**Basel III Leverage Ratio (including the impact of any applicable temporary exemption of central bank reserves)**	**12.79%**	**14.04%**
25a	Basel III Leverage Ratio (excluding the impact of any applicable temporary exemption of central bank reserves)	12.12%	13.35%
26	**National minimum leverage ratio requirement**	**3%**	**3%**
27	**Applicable leverage buffers**	**9.12%**	**10.35%**