



PT Bank HSBC Indonesia
LEVERAGE RATIO
(Dalam Jutaan Rupiah)

DESKRIPSI	31 MAR 2019	30 JUN 2019	30 SEP 2019
Tier 1 Capital	16,325,423	16,738,401	17,259,730
Total Exposure	118,692,690	119,553,866	119,331,454
Leverage Ratio	13.75%	14.00%	14.46%

Summary comparison of accounting assets vs leverage ratio exposure measure

Table 1

	Item	In million Rupiah
On Balance Sheet Exposure		
1	Total consolidated assets as per published financial statements	111,706,071
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 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	783,413
5	Adjustment for securities financial 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)	7,179,891
7	Other adjustments	(337,921)
8	Leverage ratio exposure measure	119,331,454

Per September 2019

Leverage ratio common disclosure template

Table 2

	Item	In million Rupiah
On Balance Sheet Exposure		
1	On Balance Sheet items (excluding derivatives and SFTs, but including collateral)	109,945,870
2	(Asset amount deducted in determining Basel III Tier 1 Capital)	(337,921)
3	Total On B/S Exposures (excluding derivatives and SFTs)(sum on line 1 and 2)	109,607,949
Derivatives Exposure		
4	Replacement cost associated with all derivatives transaction (ie net of eligible cash variation margin)	370,586
5	Add on amounts for PFE associated with all derivatives transactions	783,413
6	Gross up for derivatives collateral provided where deducted from the B/S assets	-
7	(Deduction of receivables assets for cash variation margin provided in derivatives transaction)	-
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)	-
11	Total derivatives Exposures	1,153,999
Securities Financing Transaction Exposures		
12	Gross SFT assets (with no recognition of netting), after adjusting for sales	1,389,615
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)	1,389,615
Other Off Balance Sheet Exposures		
17	Off B/S exposures at gross notional amount	90,696,939
18	(Adjustment for conversion to credit equivalent amount)	(83,517,048)
19	Off Balance Sheet Items (sum of lines 17 and 18)	7,179,891
Capital and Total Exposures		
20	Tier 1 Capital	17,259,730
21	Total Exposures (sum of lines 3,11,16, and 19)	119,331,454
Leverage Ratio		
22	Basel III Leverage Ratio	14.46%