



PT Bank HSBC Indonesia
LEVERAGE RATIO
(Dalam Jutaan Rupiah)

DESKRIPSI	31 Dec 2019	30 Sep 2019
Tier 1 Capital	17,733,748	17,259,730
Total Exposure	128,293,976	119,331,454
Leverage Ratio	13.82%	14.46%

Catatan:

Perhitungan Leverage Ratio tersebut di atas dibuat berdasarkan Consultative Paper Kerangka Basel III Leverage Ratio yang diterbitkan OJK pada bulan Januari 2019 dan Rancangan Peraturan Otoritas Jasa Keuangan tentang Kewajiban Pemenuhan Rasio Leverage bagi Bank Umum yang diterbitkan pada bulan April 2019.

Summary comparison of accounting assets vs leverage ratio exposure measure

Table 1

No	Description	In million Rupiah
		Dec - 2019
On Balance Sheet Exposure		
1	Total consolidated assets as per published financial statements (gross value before allowance)	113,983,563
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)	-
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	1,059,791
9	Adjustment for securities financial transactions (ie repos and similar secured lending)	-
10	Adjustment for off-balance sheet items (ie conversion to credit equivalent amounts of off-balance sheet exposures)	15,786,052
11	Adjustments for prudent valuation adjustments and specific and general provisions which have reduced Tier 1 capital	(2,535,430)
12	Other adjustments	-
13	Leverage ratio exposure measure	128,293,976

Leverage ratio common disclosure template

Table 2

No	Description	In million Rupiah
		Dec - 2019
On Balance Sheet Exposure		
1	On-balance sheet exposures (excluding derivatives and securities financing transactions (SFTs), but including collateral)	110,918,704
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)	-
6	(Asset amount deducted in determining Basel III Tier 1 capital and regulatory adjustment)	(412,247)
7	Total On-balance sheet exposures (excluding derivatives and SFTs)(sum of rows 1-6)	110,506,457
Derivatives Exposure		
8	Replacement cost associated with all derivatives transaction (where applicable net of eligible cash variation margin and/or with bilateral meeting)	667,423
9	Add on amounts for potential future exposure associated with all derivatives transactions	869,099
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 8-12)	1,536,522
Securities Financing Transaction Exposures		
14	Gross SFT assets (with no recognition of netting) after adjustment for sale accounting transactions	464,945
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)	464,945
Other Off-Balance Sheet Exposures		
19	Off-balance sheet exposures at gross notional amount	91,921,796
20	(Adjustment for conversion to credit equivalent amounts)	(76,135,744)
21	(Specific and general provisions associated with off-balance sheet exposures deducted in determining Tier 1 Capital)	-
22	Off-Balance Sheet Items (sum of rows 19 and 21)	15,786,052
Capital and Total Exposures		
23	Tier 1 Capital	17,733,748
24	Total Exposures (sum of lines 7,13,18, and 22)	128,293,976
Leverage Ratio		
25	Basel III Leverage Ratio (including the impact of any applicable temporary exemption of central bank reserves)	13.82%
25a	Basel III Leverage Ratio (excluding the impact of any applicable temporary exemption of central bank reserves)	13.82%
26	Minimum Leverage Ratio Requirement	3.00%
27	Applicable leverage buffers	N/A