HSBC

LEVERAGE RATIO
(Dalam Jutaan Rupiah)

DESKRIPSI	30 SEPT 2018
Tier 1 Capital	15,503,425
Total Exposure	123,971,132
Leverage Ratio	**12.51%**

Catatan:

Perhitungan Leverage Ratio tersebut diatas dibuat berdasarkan Consultative Paper kerangka Basel III Leverage Ratio yang diterbitkan OJK pada bulan Oktober 2014

Per September 2018

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	116,661,122
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 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	1,070,853
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)	6,487,782
7	Other adjustments	(248,625)
8	**Leverage ratio exposure measure**	123,971,132

Per September 2018

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)	110,864,150
2	(Asset amount deducted in determining Basel III Tier 1 Capital)	(248,625)
3	**Total On B/S Exposures (excluding derivatives and SFTs)(sum on line 1 and 2)**	110,615,525
	Derivatives Exposure	
4	Replacement cost associated with all derivatives transaction (ie net of eligible cash varioation margin)	698,682
5	Add on amounts for PFE associated with all derivatives transactions	1,070,853
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 notionaloffsets and add on deductions for written credit	-
11	**Total derivatives Exposures**	**1,769,535**
	Securities Financing Transaction Exposures	
12	Gross SFT assets (with no recognition of netting), after adjusting for sales	5,098,290
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)**	**5,098,290**
	Other Off Balance Sheet Exposures	
17	Off B/S exposures at gross notional amount	97,438,618
18	(Adjustment for conversion to credit equivalent amount)	(90,950,836)
19	**Off Balance Sheet Items (sum of lines 17 and 18)**	**6,487,782**
	Capital and Total Exposures	
20	**Tier 1 Capital**	**15,503,425**
21	**Total Exposures (sum of lines 3,11,18, and 19)**	**123,971,132**
	Leverage Ratio	
22	**Basel III Leverage Ratio**	**12.51%**