



The Hongkong and Shanghai Banking Corporation Limited
Kantor Cabang Indonesia
Gedung WTC 1, Lt. 9 Jl. Jend Sudirman Kav 29-31, Jakarta 12920
Telp. (021) 2554-5800 (Hunting), Fax (021) 5790-4461
www.hsbc.co.id

LEVERAGE RATIO (Dalam Jutaan Rupiah)

DESKRIPSI	30 SEP 2018
Tier 1 Capital	1.690,332
Total Exposure	10.614,228
Leverage Ratio	15,93%

Catatan:

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

Leverage ratio common disclosure template

Table 2

	Item	In million Rupiah
On-balance sheet exposures		
1	On-balance sheet items (excluding derivatives and SFTs, but including collateral)	10,614,226
2	(Asset amounts deducted in determining Basel III Tier 1 capital)	-
3	Total on-balance sheet exposures (excluding derivatives and SFTs) (sum of lines 1 and 2)	10,614,226
Derivative exposures		
4	Replacement cost associated with <i>all</i> derivatives transactions (ie net of eligible cash variation margin)	2
5	Add-on amounts for PFE associated with <i>all</i> derivatives transactions	-
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 derivatives exposures (sum of lines 4 to 10)	2
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 lines 12 to 15)	-
Other off-balance sheet exposures		
17	Off balance sheet exposure at gross notional amount	-
18	(Adjustments for conversion to credit equivalent amounts)	-
19	Off-balance sheet items (sum of lines 17 and 18)	-
Capital and total exposures		
20	Tier 1 capital (for KCBA= CEMA)	1,690,332
21	Total exposures (sum of lines 3, 11, 16 and 19)	10,614,228
Leverage ratio		
22	Basel III leverage ratio	15.93%
	Minimum requirement for leverage ratio	3.00%

Summary comparison of accounting assets vs leverage ratio exposure measure

Table 1

	Item	In million Rupiah
1	Total consolidated assets as per published financial statements	10,614,228
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	Adjustments for derivative financial instruments	-
5	Adjustments 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)	-
7	Other adjustments	-
8	Leverage ratio exposure	10,614,228
		10,614,228