

Bank of America, N.A. - Indonesia

Leverage Ratio - BASEL III

As of 30 September 2019

(stated in million Rupiah)

Summary comparison of accounting assets vs leverage ratio exposure measure		Table 1
	Item	In relevant currency
1	Total consolidated assets as per published financial statements	13,257,724
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 leverage ratio exposure measure	-
4	Adjustments for derivative financial instruments	149,424
5	Adjustment 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)	478,021
7	Other adjustments	-
8	Leverage ratio Exposure	13,885,169
Leverage ratio common disclosure template		Table 2
	Item	In relevant currency
On-balance sheet exposure		
1	On-balance sheet items (excluding derivatives and SFTs, but including collateral)	13,203,773
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)	13,203,773
Derivative exposure		
4	Replacement cost associated with all derivative transaction (ie net eligible cash variation margin)	53,950
5	Add-on amounts for PFE associated with all derivatives transactions	149,424
6	Gross-up for derivatives collateral provided where deducted from the balance sheet assets pursuant to the operative accounting framework	-
7	(Deductions of receivable 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 derivative exposure (sum of lines 4 and 10)	203,374
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 transactions exposure	-
16	Total securities financing transaction exposures (sum of lines 12 and 15)	-
Other off-balance sheet exposures		
17	Off-balance sheet exposure at gross notional amount	4,693,330
18	(Adjustment for conversion to credit equivalent amounts)	(4,215,309)
19	Off balance sheet items (sum of lines 17 and 18)	478,021
Capital and total exposures		
20	Tier 1 Capital	1,536,739
21	Total exposures (sum of lines 3, 11, 16 and 19)	13,885,169
Leverage ratio		
22	Basel III Leverage ratio	11.07%

Notes :

The calculation Leverage Ratio is refer to "Basel III Leverage Ratio Framework and Disclosure Requirements" document, issued by OJK in Oct 2014.