**LAPORAN PERHITUNGAN**

**PELAPORAN NET STABLE FUNDING RATIO (NSFR)**

Nama Bank: Bank of America, N.A.

Bulan Laporan: 31-Dec-16

(Nama Melayu Republik)

### No. | Descriptions | Unweighted Value by Residual Maturity | Weighted Value
---|---|---|---
| No Maturity | <6 months | 6 months to <1 year | ≥ 1 year |<6 months | 6 months to <1 year | ≥ 1 year |
1 | Capital | - | - | 1,411.16 | 1,411.16 |
2 | Regulatory Capital | - | - | 1,411.16 | 1,411.16 |
3 | Other Capital Instruments | - | | - | - |
4 | Retail Deposits and Deposits from Small Business Customers | - | - | - | - |
5 | Stable Deposits | - | | - | - |
6 | Less Stable Deposits | - | - | - | - |
7 | Wholesale Funding | - | 2,691.54 | 0.00 | 1,345.77 |
8 | Operational Deposits | - | 802.34 | - | 401.17 |
9 | Other Wholesale Funding | - | 1,889.20 | 0.00 | 944.60 |
10 | Liabilities with matching interdependent assets | - | 1,338 | - | - |
11 | Other Liabilities | - | 139.75 | - | - |
12 | NSFR Derivative Liabilities | - | 94.14 | - | - |
13 | All Other Liabilities and Equity not included in the above categories | - | 45.61 | - | - |
14 | TOTAL ASF | - | - | - | 2,756.93 |
15 | Total NSFR high-quality liquid assets (HQLA) | - | - | - | 46.83 |
16 | Deposits held at other financial institution for operational purposes | - | 467.87 | - | 233.93 |
17 | Performing Loans and Securities | - | 1,265.73 | 119.04 | 648.99 |
18 | Performing loans to financial institutions secured by Level 1 HQLA | - | - | - | - |
19 | Performing loans to financial institutions secured by non-level 1 HQLA and unsecured performing loans to financial institutions | - | 133.71 | - | 20.06 |
20 | With a risk weight of less than or equal to 35% under the Basel II Standardised Approach for credit risk | - | 1,132.03 | 119.04 | 625.53 |
21 | Performing residential mortgages, of which: | - | - | - | - |
22 | With a risk weight of less than or equal to 25% under the Basel II Standardised Approach for credit risk | - | - | - | - |
23 | Securities that are not in default and do not qualify as HQLA, including exchange-traded equities | - | - | - | - |
24 | Assets with matching interdependent liabilities | - | 1,373.91 | - | - |
25 | Other Assets: | - | 124.94 | 36.00 | 160.94 |
26 | Physical traded commodities, including gold | - | - | - | - |
27 | Assets posted as initial margin for derivative contracts and contributions to default funds of CCPs | - | - | - | - |
28 | NSFR derivative assets | - | 36.00 | - | 36.00 |
29 | NSFR derivative liabilities before deduction of variation margin posted | - | - | - | - |
30 | All other assets not included in the above categories | - | 124.94 | - | - |
31 | OFF-Balance Sheets Items | - | 1,258.98 | 81.09 | 6.96 | 26.4 |
32 | TOTAL ASF | - | - | - | 1,089.83 |
33 | NET STABLE FUNDING RATIO (%) | - | - | - | 253 |

**Notes:**
- **Regulatory Capital:**
- **Other Capital Instruments:**
- **Retail Deposits and Deposits from Small Business Customers:**
- ** Stable Deposits:**
- **Less Stable Deposits:**
- **Wholesale Funding:**
- **Operational Deposits:**
- **Other Wholesale Funding:**
- **Liabilities with matching interdependent assets:**
- **Other Liabilities:**
- **NSFR Derivative Liabilities:**
- **All Other Liabilities and Equity not included in the above categories:**
- **Total NSFR high-quality liquid assets (HQLA):**
- **Deposits held at other financial institution for operational purposes:**
- **Performing Loans and Securities:**
- **Performing loans to financial institutions secured by Level 1 HQLA:**
- **Performing loans to financial institutions secured by non-level 1 HQLA and unsecured performing loans to financial institutions:**
- **Performing residential mortgages:**
- **Securities that are not in default and do not qualify as HQLA, including exchange-traded equities:**
- **Assets with matching interdependent liabilities:**
- **Other Assets:**
- **Physical traded commodities, including gold:**
- **Assets posted as initial margin for derivative contracts and contributions to default funds of CCPs:**
- **NSFR derivative assets:**
- **NSFR derivative liabilities before deduction of variation margin posted:**
- **All other assets not included in the above categories:**
- **OFF-Balance Sheets Items:**
- **TOTAL ASF:**
- **NET STABLE FUNDING RATIO (%):**