

LAPORAN PERHITUNGAN
PELAPORAN NET STABLE FUNDING RATIO (NSFR)

Nama Bank : Bank of America, N.A. Jakarta - 033

Bulan Laporan : 31-Mar-17

(dalam Milyar Rupiah)

No.	Descriptions	Unweighted Value by Residual Maturity				Weighted Value
		No Maturity	<6 months	6months to <1 year	≥ 1 year	
ASF ITEMS						
1	Capital	-	-	-	2,136.86	2,136.86
2	Regulatory Capital	-	-	-	2,136.86	2,136.86
3	Other Capital Instruments	-	-	-	-	-
4	Retail Deposits and Deposits from Small Business Customers :	-	-	-	-	-
5	Stable Deposits	-	-	-	-	-
6	Less Stable Deposits	-	-	-	-	-
7	Wholesale Funding :	2,145.41	120.00	-	-	1,132.70
8	Operational Deposits	-	-	-	-	-
9	Other Wholesale Funding	2,145.41	120.00	-	-	1,132.70
10	Liabilities with matching interdependent assets	-	1,143.42	-	-	-
11	Other Liabilities :	4.47	12.55	5.41	-	-
12	NSFR Derivative Liabilities	-	12.55	5.41	-	-
13	All Other Liabilities and Equity not included in the above categories	4.47	-	-	-	-
14	TOTAL ASF					3,269.57
RSF ITEMS						
15	Total NSFR high-quality liquid assets (HQLA)					5.82
16	Deposits held at other financial institution for operational purposes	94.20	-	-	-	47.10
17	Performing Loans and Securities	-	1,839.94	-	-	693.67
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	-	646.57	-	-	96.99
20	Performing loans to non-financial corporate clients, loans to retail and small business customers, and loans to sovereigns, central banks and PSEs, of which:	-	1,193.37	-	-	596.68
21	With a risk weight of less than or equal to 35% under the Basel II Standardised Approach for credit risk	-	-	-	-	-
22	Performing residential mortgages, of which:	-	-	-	-	-
23	With a risk weight of less than or equal to 35% under the Basel II Standardised Approach for credit risk	-	-	-	-	-
24	Securities that are not in default and do not qualify as HQLA, including exchange-traded equities	-	-	-	-	-
25	Assets with matching interdependent liabilities	-	1,143.42	-	-	-
26	Other Assets:	280.05	11.35	0.68	-	303.15
27	Physical traded commodities, including gold	-	-	-	-	-
28	Assets posted as initial margin for derivative contract and contributions to default funds of CCPs	-	-	-	-	-
29	NSFR derivative assets	-	11.35	0.68	-	12.03
30	NSFR derivative liabilities before deduction of variation margin posted	-	-	-	-	-
31	All other assets not included in the above categories	280.05	-	-	-	291.12
32	Off-Balance Sheets Items	-	1,606.39	51.86	4.34	1.69
33	TOTAL RSF					1,051.43
34	NET STABLE FUNDING RATIO (%)					311%

