Bank of America Merrill Lynch

LAPORAN PERHITUNGAN

PELAPORAN *NET STABLE FUNDING RATIO* (NSFR)

Bank of America, N.A. - Indonesia
Gedung Bursa Efek Indonesia, Tower II Lt 23
Jl. Jend. Sudirman Kav 52-53. Jakarta 12190

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

Bulan Laporan : **30-Jun-17**

(dalam Milyar Rupiah)

No.	*Descriptions*	*Unweighted Value by Residual Maturity*				*Total Unweighted Value*	*Weighted Rate*	*Weighted Value*
		No Maturity	*<6 months*	*6months to <1 year*	*≥ 1 year*			
ASF ITEMS								
1	Capital	-	-	-	2,131.05	2,131.05	100%	2,131.05
2	Regulatory Capital	-	-	-	2,131.05	2,131.05	100%	2,131.05
3	Other Capital Instruments	-	-	-	-	-	100%	-
4	Retail Deposits and Deposits from Small Business Customers :	-	-	-	-	-		-
5	Stable Deposits	-	-	-	-	-		-
6	Less Stable Deposits	-	-	-	-	-		-
7	Wholesale Funding :	1,862.82	174.99	-	-	2,037.81		1,018.90
8	Operational Deposits	-	-	-	-	-		-
9	Other Wholesale Funding	1,862.82	174.99	-	-	2,037.81		1,018.90
10	Liabilities with matching interdependent assets	-	1,741	-	-	1,741.28	0%	-
11	Other Liabilities :	9.54	32.85	3.85	-	46.24	0%	-
12	NSFR Derivative Liabilities		32.85	3.85	-	36.70	0%	
13	All Other Liabilities and Equity not included in the above categories	9.54	-	-	-	9.54	0%	-
14	TOTAL ASF							3,149.95
RSF ITEMS								
15	Total NSFR high-quality liquid assets (HQLA)							39.19
16	Deposits held at other financial institution for operational purposes	94.25	-	-	-	94.25	50%	47.13
17	Performing Loans and Securities	-	1,632.14	592.44	-	2,224.58		764.18
18	Performing loans to financial institutions secured by Level 1 HQLA	-	-	-	-	-	5%	-
19	Performing loans to financial institutions secured by non-level 1 HQLA and unsecured performing loans to financial institutions	-	994.59	-	-	994.59	15%	149.19
20	Performing loans to non-financial corporate clients, loans to retail and small business customers, abd loans to sovereigns, central banks and PSEs, of which:	-	637.55	592.44	-	1,229.99	50%	615.00
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	-	1,741.28	-	-	1,741.28	0%	-
26	Other Assets:	252.90	13.40	1.51	-	267.81		279.14
27	Physical traded commodities, including gold	-						-
28	Assets posted as initial margin for derivative contract and contributions to default funds of CCPs		-	-	-	-	50%	-
29	NSFR derivative assets		13.40	1.51	-	14.91	100%	14.91
30	NSFR derivative liabilities before deduction of variation margin posted		-	-	-	-	50%	-
31	All other assets not included in the above categories	252.90	-	-	-	252.90	100%	264.23
32	Off-Balance Sheets Items		973.29	62.47	0.35	1,036.12		1.88
33	TOTAL RSF							1,131.53
34	NET STABLE FUNDING RATIO (%)							278%