

Leverage Ratio Triwulan I/2017

(in million)

Summary Comparison Table

		Bank	Konsolidasi
	Item	In relevant currency	
1	Total consolidated assets as per published financial statements	190,691,526	206,715,191
2	Adjustment for investments in banking, financial, insurance or commercial entities that are consolidated for accounting purposes but outside the scope of regulatory consolidation	(1,798,595)	(936,840)
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	59,783	59,783
5	Adjustments for securities financing transactions (ie repos and similar secured lending)	125,628	125,628
6	Adjustment for off-balance sheet items (ie conversion to credit equivalent amounts of off-balance sheet exposures)	10,662,469	10,645,100
7	Other adjustments	386,468	503,249
8	Leverage ratio exposure	200,127,279	217,112,111

Common disclosure template

	Item	Bank	Konsolidasi
		Leverage ratio framework	
On-balance sheet exposures			
1	On-balance sheet item (excluding derivatives and SFTs, but including collateral)	174,544,988	190,685,434
2	(Asset amounts deducted in determining Basel III Tier I capital)	(1,798,595)	(936,840)
3	Total on-balance sheet exposures (excluding derivatives and SFTs) (sum of lines 1 and 2)	172,746,393	189,748,594
Derivative exposures			
4	Replacement cost (RC) associated with all derivatives transactions (ie net of eligible cash variation margin)	10,155	10,155
5	Add-on amounts for PFE associated with all derivatives transactions	59,783	59,783
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 derivative exposures (sum of lines 4 to 10)	69,938	69,938
Securities financing transaction exposures			
12	Gross SFT assets (with no recognition of netting), after adjusting for sales accounting transactions	1,152,529	1,152,529
13	(Netted amounts of cash payables and cash receivables of gross SFT assets)	-	-
14	CCR exposure for SFT assets	15,495,950	15,495,950
15	Agent transaction exposures	-	-
16	Total securities financing transaction exposures (sum of lines 12 to 15)	16,648,479	16,648,479
Other off-balance sheet exposures			
17	Off-balance sheet exposure at gross notional amount	43,753,127	44,010,388
18	(Adjustments for conversion to credit equivalent amounts)	(33,090,658)	(33,365,288)
19	Off-balance sheet items (sum of lines 17 and 18)	10,662,469	10,645,100
Capital and total exposures			
20	Tier 1 capital	28,434,474	31,797,903
21	Total exposures (sum of lines 3,11,16 and 19)	200,127,279	217,112,111
Leverage ratio			
22	Basel III leverage ratio	14.21%	14.65%

Ratio Leverage

Keterangan	Bank Panin	Konsolidasi
Tier 1 Capital	28.434.474	31.797.903
Total exposures	200.127.279	217.112.111
Leverage ratio	14,21%	14,65%