

Leverage Ratio Triwulan III/2017

(in million)

Summary Comparison Table

		Bank	Konsolidasi
	Item	In relevant currency	
1	Total consolidated assets as per published financial statements	195,373,679	213,111,395
2	Adjustment for investments in banking, financial, insurance or commercial entities that are consolidated for accounting purposes but outside the scope of regulatory consolidation	(1,878,638)	(908,388)
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	134,093	134,093
5	Adjustments for securities financing transactions (ie repos and similar secured lending)	319,469	319,469
6	Adjustment for off-balance sheet items (ie conversion to credit equivalent amounts of off-balance sheet exposures)	10,177,711	10,105,921
7	Other adjustments	404,526	568,144
8	Leverage ratio exposure	204,530,840	223,330,634

Common disclosure template

		Bank	Konsolidasi
	Item	Leverage ratio framework	
On-balance sheet exposures			
1	On-balance sheet item (excluding derivatives and SFTs, but including collateral)	174,859,616	192,586,029
2	(Asset amounts deducted in determining Basel III Tier I capital)	(1,878,638)	(908,388)
3	Total on-balance sheet exposures (excluding derivatives and SFTs) (sum of lines 1 and 2)	172,980,978	191,677,641
Derivative exposures			
4	Replacement cost (RC) associated with all derivatives transactions (ie net of eligible cash variation margin)	38,887	38,887
5	Add-on amounts for PFE associated with all derivatives transactions	134,093	134,093
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)	172,980	172,980
Securities financing transaction exposures			
12	Gross SFT assets (with no recognition of netting), after adjusting for sales accounting transactions	3,175,227	3,175,227
13	(Netted amounts of cash payables and cash receivables of gross SFT assets)	-	-
14	CCR exposure for SFT assets	18,023,944	18,198,865
15	Agent transaction exposures	-	-
16	Total securities financing transaction exposures (sum of lines 12 to 15)	21,199,171	21,374,092
Other off-balance sheet exposures			
17	Off-balance sheet exposure at gross notional amount	41,836,076	42,083,579
18	(Adjustments for conversion to credit equivalent amounts)	(31,658,365)	(31,977,658)
19	Off-balance sheet items (sum of lines 17 and 18)	10,177,711	10,105,921
Capital and total exposures			
20	Tier 1 capital	29,544,057	33,081,835
21	Total exposures (sum of lines 3,11,16 and 19)	204,530,840	223,330,634
Leverage ratio			
22	Basel III leverage ratio	14.44%	14.81%

Ratio Leverage

Keterangan	Bank Panin	Konsolidasi
Tier 1 Capital	29.544.057	33.081.835
Total exposures	204.530.840	223.330.634
Leverage ratio	14,44%	14,81%