

Leverage Ratio Triwulan III/2018

(in million)

Summary Comparison Table

		Bank	Konsolidasi
	Item	In relevant currency	
1	Total consolidated assets as per published financial statements	186,831,938	204,246,570
2	Adjustment for investments in banking, financial, insurance or commercial entities that are consolidated for accounting purposes but outside the scope of regulatory consolidation	(2,756,550)	(1,016,194)
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	59,743	59,743
5	Adjustments for securities financing transactions (ie repos and similar secured lending)	-	-
6	Adjustment for off-balance sheet items (ie conversion to credit equivalent amounts of off-balance sheet exposures)	10,045,313	10,033,563
7	Other adjustments	532,057	841,531
8	Leverage ratio exposure	194,712,501	214,165,213

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)	175,949,211	193,327,753
2	(Asset amounts deducted in determining Basel III Tier I capital)	(2,756,550)	(1,016,194)
3	Total on-balance sheet exposures (excluding derivatives and SFTs) (sum of lines 1 and 2)	173,192,661	192,311,559
Derivative exposures			
4	Replacement cost (RC) associated with all derivatives transactions (ie net of eligible cash variation margin)	28,459	28,459
5	Add-on amounts for PFE associated with all derivatives transactions	59,743	59,743
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)	88,202	88,202
Securities financing transaction exposures			
12	Gross SFT assets (with no recognition of netting), after adjusting for sales accounting transactions	-	-
13	(Netted amounts of cash payables and cash receivables of gross SFT assets)	-	-
14	CCR exposure for SFT assets	11,386,325	11,731,889
15	Agent transaction exposures	-	-
16	Total securities financing transaction exposures (sum of lines 12 to 15)	11,386,325	11,731,889
Other off-balance sheet exposures			
17	Off-balance sheet exposure at gross notional amount	41,827,086	41,409,631
18	(Adjustments for conversion to credit equivalent amounts)	(31,781,773)	(31,376,068)
19	Off-balance sheet items (sum of lines 17 and 18)	10,045,313	10,033,563
Capital and total exposures			
20	Tier 1 capital	29,991,793	34,085,352
21	Total exposures (sum of lines 3,11,16 and 19)	194,712,501	214,165,213
Leverage ratio			
22	Basel III leverage ratio	15.40%	15.92%

Ratio Leverage

Keterangan	Bank Panin	Konsolidasi
Tier 1 Capital	29.991.793	34.085.352
Total exposures	194.712.501	214.165.213
Leverage ratio	15,40%	15,92%