

Leverage Ratio Triwulan III/2016

(in million)

Summary Comparison Table

		Bank	Konsolidasi
Item		In relevant currency	
1	Total consolidated assets as per published financial statements	179,864,283	195,016,328
2	Adjustment for investments in banking, financial, insurance or commercial entities that are consolidated for accounting purposes but outside the scope of regulatory consolidation	(1,630,680)	(736,001)
3	Adjustment for fiduciary assets recognised on the balance sheet pursuant to the operative accounting framework but excluded from the leverage ratio exposure measure	0	0
4	Adjustments for derivative financial instruments	65,841	65,841
5	Adjustments for securities financing transactions (ie repos and similar secured lending)	380,475	380,475
6	Adjustment for off-balance sheet items (ie conversion to credit equivalent amounts of off-balance sheet exposures)	10,075,164	10,064,107
7	Other adjustments	362,632	478,941
8	Leverage ratio exposure	189,117,715	205,269,691

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)	169,084,048	184,352,402
2	(Asset amounts deducted in determining Basel III Tier I capital)	(1,630,680)	(736,001)
3	Total on-balance sheet exposures (excluding derivatives and SFTs) (sum of lines 1 and 2)	167,453,368	183,616,401
Derivative exposures			
4	Replacement cost (RC) associated with all derivatives transactions (ie net of eligible cash variation margin)	29,651	29,651
5	Add-on amounts for PFE associated with all derivatives transactions	65,841	65,841
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)	95,492	95,492
Securities financing transaction exposures			
12	Gross SFT assets (with no recognition of netting), after adjusting for sales accounting transactions	8,927,542	8,927,542
13	(Netted amounts of cash payables and cash receivables of gross SFT assets)	-	-
14	CCR exposure for SFT assets	2,566,149	2,566,149
15	Agent transaction exposures	-	-
16	Total securities financing transaction exposures (sum of lines 12 to 15)	11,493,691	11,493,691
Other off-balance sheet exposures			
17	Off-balance sheet exposure at gross notional amount	35,985,292	36,390,877
18	(Adjustments for conversion to credit equivalent amounts)	(25,910,128)	(26,326,770)
19	Off-balance sheet items (sum of lines 17 and 18)	10,075,164	10,064,107
Capital and total exposures			
20	Tier 1 capital	27,296,058	30,518,587
21	Total exposures (sum of lines 3,11,16 and 19)	189,117,715	205,269,691
Leverage ratio			
22	Basel III leverage ratio	14.43%	14.87%

Ratio Leverage

Keterangan	Bank Panin	Konsolidasi
Tier 1 Capital	27.296.058	30.518.587
Total exposures	189.117.715	205.269.691
Leverage ratio	14,43%	14,87%