

Leverage Ratio Triwulan IV/2016 Audited

(in million)

Summary Comparison Table

		Bank	Konsolidasi
	Item	In relevant currency	
1	Total consolidated assets as per published financial statements	183,714,868	199,175,053
2	Adjustment for investments in banking, financial, insurance or commercial entities that are consolidated for accounting purposes but outside the scope of regulatory consolidation	(1,792,058)	(901,186)
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	47,851	47,851
5	Adjustments for securities financing transactions (ie repos and similar secured lending)	179,200	179,200
6	Adjustment for off-balance sheet items (ie conversion to credit equivalent amounts of off-balance sheet exposures)	9,518,132	9,491,034
7	Other adjustments	364,997	448,566
8	Leverage ratio exposure	192,032,990	208,440,518

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)	178,093,503	193,637,257
2	(Asset amounts deducted in determining Basel III Tier I capital)	(1,792,058)	(901,186)
3	Total on-balance sheet exposures (excluding derivatives and SFTs) (sum of lines 1 and 2)	176,301,445	192,736,071
Derivative exposures			
4	Replacement cost (RC) associated with all derivatives transactions (ie net of eligible cash variation margin)	12,850	12,850
5	Add-on amounts for PFE associated with all derivatives transactions	47,851	47,851
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)	60,701	60,701
Securities financing transaction exposures			
12	Gross SFT assets (with no recognition of netting), after adjusting for sales accounting transactions	1,786,076	1,786,076
13	(Netted amounts of cash payables and cash receivables of gross SFT assets)	-	-
14	CCR exposure for SFT assets	4,366,636	4,366,636
15	Agent transaction exposures	-	-
16	Total securities financing transaction exposures (sum of lines 12 to 15)	6,152,712	6,152,712
Other off-balance sheet exposures			
17	Off-balance sheet exposure at gross notional amount	40,221,514	40,566,104
18	(Adjustments for conversion to credit equivalent amounts)	(30,703,382)	(31,075,070)
19	Off-balance sheet items (sum of lines 17 and 18)	9,518,132	9,491,034
Capital and total exposures			
20	Tier 1 capital	27,450,110	30,654,964
21	Total exposures (sum of lines 3,11,16 and 19)	192,032,990	208,440,518
Leverage ratio			
22	Basel III leverage ratio	14.29%	14.71%

Ratio Leverage

Keterangan	Bank Panin	Konsolidasi
Tier 1 Capital	27.450.110	30.654.964
Total exposures	192.032.990	208.440.518
Leverage ratio	14,29%	14,71%