

LEVERAGE RATIO DESEMBER 2018

Table 1

Summary comparison of accounting assets vs leverage ratio exposure measure

in IDR million

	Item	In relevant currency
1	Total consolidated assets as per published financial statements	61,634,442
2	Adjustment for investment in banking, financial, insurance or commercial entities that are consolidated for accounting purposes but outside the scope of regulatory consolidation	-
3	Adjustment for securitised exposures that meet the operational requirements for the recognition of risk transference	-
4	Adjustment for temporary exemption of central bank reserves (if applicable)	-
5	Adjustment for fiduciary assets recognised on the balance sheet pursuant to the operative accounting framework but excluded from the leverage ratio exposure measure	-
6	Adjustment for regular-way purchases and sales of financial assets subject to trade date accounting	-
7	Adjustment for eligible cash pooling transactions	-
8	Adjustment for derivative financial instruments	899,175
9	Adjustment for securities financing transactions (ie. Repos and similar security lending)	-
10	Adjustment for off-balance sheet items (ie. Conversion to credit equivalent amounts of off-balance sheet exposures)	8,064,945
11	Adjustment for prudent valuation adjustments and specific and general provisions which have reduced Tier 1 Capital	-
12	Other adjustments	51,920
13	Leverage ratio exposure	70,650,482

Table 2

Leverage ratio common disclosure template

in IDR million

No	Item	Leverage ratio framework
On-balance sheet exposures		
1	On-balance sheet exposures (excluding derivatives and SFTs, but including collateral)	61,239,539
2	Gross-up for derivatives collateral provided where deducted from the balance sheet assets pursuant to the operative accounting framework	-
3	(Deductions of receivables assets for cash variation margin provided in derivatives transactions)	-
4	(Adjusted for securities received under securities financing transactions that are recognised as an asset)	-
5	(Specific and general provisions associated with on-balance sheet exposures that are deducted from Basel III Tier 1 Capital)	(10,777)
6	(Asset amounts deducted in determining Basel III Tier 1 capital and regulatory adjustments)	-
7	Total on-balance sheet exposures (excluding derivatives and SFTs) (sum of row 1 and 6)	61,228,762
Derivatives exposures		
8	Replacement cost associated with all derivatives transactions (where applicable net of eligible cash variation margin and/or with bilateral netting)	642,725
9	Add-on amounts for PFE associated with all derivatives transactions	714,050
10	(Exempted CCP leg of client-cleared trade exposures)	-
11	Adjusted effective notional amount of written credit derivatives	-
12	(Adjusted effective notional offsets and add-on deductions for written credit derivatives)	-
13	Total derivative exposure (sum of row 8 to 12)	1,356,775
Securities financing transaction exposures		
14	Gross SFT assets (with no recognition of netting) after adjusting for sales accounting transactions	-
15	(Netted amounts of cash payables and cash receivables of gross SFT assets)	-
16	Counterparty Credit Risk (CCR) exposure for SFT assets	-
17	Agent transaction exposures	-
18	Total securities financing transaction exposures (sum of row 14 to 17)	-
Other off-balance sheet exposures		
19	Off-balance sheet exposures at gross notional amount	54,081,861
20	(Adjustment for conversion to credit equivalent amounts)	(46,016,916)
21	(Specific and general provisions associated with off-balance sheet exposures deducted in determining Tier 1 Capital)	-
22	Off-balance sheet items (sum of row 19 and 21)	8,064,945
Capital and total exposures		
23	Tier 1 Capital	8,284,316
24	Total exposures (sum of lines 7, 13, 18, and 22)	70,650,482
Leverate Ratio		
25	Basel III Leverage Ratio (include the impact of any applicable temporary exemption of central bank reserves)	11.73%
25a	Basel III Leverage Ratio (exclude the impact of any applicable temporary exemption of central bank reserves)	12.97%
26	National minimum leverage ratio requirement	3.00%
27	Applicable leverage buffers	0.00%