

LEVERAGE RATIO

JUNE 2016

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	41,690,318
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 fiduciary assets recognised on the balance sheet pursuant to the operative accounting	
	framework but excluded from the leverage ratio exposure measure	=
4	Adjustment for derivative financial instruments	633,824
5	Adjustment for securities financing transactions (ie. Repos and similar security lending)	-
6	Adjustment for off-balance sheet items (ie. Conversion to credit eqiovalent amounts of off-balance sheet	5,090,374
	exposures)	
7	Other adjustments	-
8	Leverage ratio exposure	47,414,516

Table 2

Leverage ratio common disclosure template

in IDR million

Leverage ratio framework		e ratio common disclosure template		
1 On-balance sheet items (excluding derivatives and SFTs, but including collateral) 2 (Asset amounts deducted in determining Basel III Tier 1 capital) 3 Total on-balance sheet exposures (excluding derivatives and SFTs) (sum of lines 1 and 2) 4 (Asset amounts deducted in determining Basel III Tier 1 capital) 4 (Replacement cost associated with all derivatives exposures 4 Replacement cost associated with all derivatives transactions (ie. Net of eligible cash variation margin) 5 Add-on amounts for PFE associated with all derivatives transactions 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 (Exemped 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 exposure (sum of lines 4 to 10) 1,024,996 Securities financing transaction exposures 12 Gross SFT assets (with no recognition of neeting) 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 15 Agent transaction exposures 16 Total securities financing transaction exposures (sum of lines 12 to 15) 17 Off-balance sheet exposures at gross notional amount 18 (Adjustment for conversion to credit equivalent amounts) 19 Off-balance sheet exposures at gross notional amount 20 Tier 1 Capital 21 Total exposures (sum of lines 3, 11, 16, and 19) 22 Leverate Ratio		ltem	Leverage ratio framework	
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Total on-balance sheet exposures (excluding derivatives and SFTs) (sum of lines 1 and 2) Derivatives exposures Replacement cost associated with all derivatives transactions (ie. Net of eligible cash variation margin) Add-on amounts for PFE associated with all derivatives transactions Gross-up for derivatives collateral provided where deducted from the balance sheet assets pursuant to the operative accounting framework (Deductions of receivables assets for cash variation margin provided in derivatives transactions Exemped CCP leg of client-cleared trade exposures) Adjusted effective notional amount of written credit derivatives (Adjusted effective notional offsets and add-on deductions for written credit derivatives) Total derivative exposure (sum of lines 4 to 10) Securities financing transaction exposures Gross SFT assets (with no recognition of neeting) after adjusting for sales accounting transactions (Netted amounts of cash payables and cash receivables of gross SFT assets) (Adjusted of CR exposure for SFT assets CR exposure for SFT assets Other off-balance sheet exposures Other off-balance sheet exposures (sum of lines 12 to 15) Other off-balance sheet exposures at gross notional amount Off-balance sheet exposures at gross notional amounts) (Adjustment for conversion to credit equivalent amounts) Off-balance sheet items (sum of lines 17 and 18) Capital and total exposures Total exposures (sum of lines 3, 11, 16, and 19) Leverate Ratio	1	On-balance sheet items (excluding derivatives and SFTs, but including collateral)	41,299,146	
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Leverate Ratio	20	Tier 1 Capital	7,101,712	
	21	Total exposures (sum of lines 3, 11, 16, and 19)	47,414,516	
22 Basel III Leverage Ratio 14.98%				
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