

LAPORAN LEVERAGE RATIO
Per 31 Desember 2017 dan 30 September 2017
(dalam Jutaan Rupiah)

Summary comparison of accounting assets vs leverage ratio exposure measure		Table 1 31-Des-2017	Table 1 30-Sep-2017
	Item	In relevant currency	In relevant currency
1	Total consolidated assets as per published financial statements	26,444,262	23,353,097
2	Adjustment for investments 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	44,132	61,995
5	Adjustment 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)	7,579,198	7,700,944
7	Other adjustments	(564)	(658)
8	Leverage ratio exposure	34,067,028	31,115,378

Leverage ratio common disclosure template		Table 2 31-Des-2017	Table 2 30-Sep-2017
	Item	Leverage ratio framework	Leverage ratio framework
On-balance sheet exposures			
1	On-balance sheet items (excluding derivatives and SFTs, but including collateral)	26,410,525	23,337,700
2	(Asset amounts deducted in determining Basel III Tier 1 capital)	(564)	(658)
3	Total on-balance sheet exposures (excluding derivatives and SFTs) (sum of line 1 and 2)	26,409,961	23,337,042
Derivative exposures			
4	Replacement cost associated with <i>all</i> derivatives transactions (ie net of eligible cash variation margin)	33,737	15,397
5	Add-on amounts for PFE associated with <i>all</i> derivatives transactions	44,132	61,995
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)	77,869	77,392
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	-	-
15	Agent transaction exposures	-	-
16	Total securities financing transaction exposures (sum of line 12 to 15)	-	-
Other off-balance sheet exposures			
17	Off-balance sheet exposure at gross notional amount	15,802,398	15,864,092
18	(Adjustments for conversion to credit equivalent amounts)	(8,223,200)	(8,163,148)
19	Off-balance sheet items (sum of lines 17 and 18)	7,579,198	7,700,944
Capital and total exposures)			
20	Tier 1 capital	1,376,289	1,129,112
21	Total exposures (sum of line 3, 11, 16 and 19)	34,067,028	31,115,378
Leverage ratio			
22	Basel III Leverage ratio	4.04%	3.63%