

Sep-17

Summary comparison of accounting assets vs leverage ratio exposure measure

Table 1

	Item	In relevant currency
1	Total consolidated assets as per published financial statements	80,515,610,188,280
2	Adjustment for investments in banking, financial, insurance or commercial entities that are consolidated for accounting purposes but outside the scope of regulatory consolidation	0
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
4	Adjustment for derivative financial instruments	578,224,300,672
5	Adjustment for securities financing transactions (ie repos and similar secured lending)	0
6	Adjustment for off balance-sheet items (ie conversion to credit equivalent amounts of off-balance sheet exposures)	8,942,171,167,224
7	Other adjustments	1,336,184,742,734
8	Leverage Ratio Exposure	91,372,190,398,910

Leverage ratio common disclosure template

Table 2

	Item	Leverage ratio framework
On-balance sheet exposures		
1	On-balance sheet items (excluding derivatives and SFTs, but including collateral)	79,741,114,027,366
2	(Asset amounts deducted in determining Basel III Tier 1 capital): DTA, Intangible Assets	(146,562,111,272)
3	Total on-balance sheet exposures (excluding derivatives and SFTs) (sum of lines 1 and 2)	79,594,551,916,095
Derivative exposures		
4	Replacement cost associated with all derivatives transactions (ie net of eligible cash variation margin)	273,631,747,402
5	Add-on amounts for PFE associated with <i>all</i> derivatives transactions	578,224,300,672
6	Gross-up for derivatives collateral provided where deducted from the balance sheet assets pursuant to the operative accounting framework	0
7	(Deductions of receivables assets for cash variation margin provided in derivatives transactions)	0
8	(Exempted CCP leg of client-cleared trade exposures)	0
9	Adjusted effective notional amount of written credit derivatives	0
10	(Adjusted effective notional offsets and add-on deductions for written credit derivatives)	0
11	Total derivative exposures (sum of lines 4 to 10)	851,856,048,074
Securities financing transaction exposures		
12	Gross SFT <i>assets</i> (with no recognition of netting), after adjusting for sales accounting transactions	1,983,611,267,517
13	(Netted amounts of cash payables and cash receivables of gross SFT assets)	0
14	CCR exposure for SFT assets	0
15	Agent transaction exposures	0
16	Total securities financing transaction exposures (sum of lines 12 to 15)	1,983,611,267,517
Other off-balance sheet exposures		
17	Off-balance sheet exposure at gross notional amount	34,327,208,870,283
18	(Adjustments for conversion to credit equivalent amounts)	(25,385,037,703,059)
19	Off-balance sheet items (sum of line 17 and 18)	8,942,171,167,224
Capital and total exposures		
20	Tier 1 capital	5,429,871,244,388
21	Total exposures (sum of line 3,11,16 and 19)	91,372,190,398,909
Leverage ratio		
22	Basel III Leverage Ratio	5.94%

Leverage Ratio 3Q 2017

Qualitative

Leverage Ratio di kuartal-3 2017 naik ke level 5.94% dibandingkan kuartal sebelumnya di level 5.78%, dan masih dalam limit minimal 3%. Kenaikan leverage ratio di kuartal-2 ini disebabkan karena adanya kenaikan di Tier 1 Capital sebesar IDR 410 miliar dan kenaikan dari total exposur sebesar IDR 4.6 triliun. Kenaikan exposur terbesar terlihat dari pos on balance sheet item seperti dari pos penempatan dan dari pos securities financing transaction (SFT) exposur, dari transaksi reverse repo sebesar IDR 2 triliun.