

PT BANK ANZ INDONESIA

31th Floor, WTC 3

Jl. Jend. Sudirman Kav 29, Jakarta 10220

<https://institutional.anz.com/markets/indonesia>**RASIO PENGUNGKIT - BASEL III**

(Dalam Jutaan Rupiah)

Deskripsi	BANK 31-Dec-20	BANK 30-Sep-20
Modal Inti (Tier 1)	7,757,807	7,729,312
Jumlah Eksposur	25,564,245	24,562,229
Rasio Pengungkit	30.35%	31.47%

Catatan:

Sesuai permintaan Otoritas Jasa Keuangan (OJK), perhitungan *Rasio Pengungkit* tersebut diatas dibuat berdasarkan Peraturan Otoritas Jasa Keuangan Nomor 31/POJK.03/2019 tentang Kewajiban Pemenuhan Rasio Pengungkit bagi Bank Umum yang mulai berlaku pada tanggal 2 Desember 2019. Rasio Pengungkit minimal 3%.

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Summary Comparison of Accounting Assets vs Leverage Ratio Exposure Measure

31 December 2020 & 30 September 2020

(in million IDR)

No	Item	Dec-20	Sep-20
1	Total consolidated assets as per published financial statements	19,494,403	19,073,424
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 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	Adjustments for regular-way purchases and sales of financial assets subject to trade date accounting	-	-
7	Adjustments for eligible cash pooling transactions	-	-
8	Adjustments for derivative financial instruments	4,873,327	4,517,163
9	Adjustment for securities financing transactions (ie repurchase agreements and similar secured lending)	-	-
10	Adjustment for off-balance sheet items (ie conversion to credit equivalent amounts of off-balance sheet exposures)	1,430,294	1,141,968
11	Adjustments for prudent valuation adjustments and specific and general provisions which have reduced Tier 1 capital	- 230,821	- 179,911
12	Other adjustments	- 2,958	9,585
13	Leverage Ratio Exposures	25,564,245	24,562,229

Leverage ratio common disclosure template
31 December 2020 & 30 September 2020
(in million IDR)

No	Item	Dec-20	Sep-20
On-balance sheet exposures			
1	On-balance sheet exposures (excluding derivatives and securities financing transactions (SFTs), but including collateral)	17,231,352	17,104,308
2	Gross-up for derivatives collateral provided where deducted from the balance sheet assets pursuant to the operative accounting framework	-	-
3	(Deductions of receivable assets for cash variation margin provided in derivatives transactions)	-	-
4	(Adjustment 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)	- 230,821	- 179,911
6	(Asset amounts deducted in determining Basel III Tier 1 capital and regulatory adjustments)	- 47,362	- 63,610
7	Total on-balance sheet exposures (excluding derivatives and SFTs)	16,953,169	16,860,787
Derivative exposures			
8	Replacement cost associated with all derivatives transactions (where applicable net of eligible cash variation margin and/or with bilateral netting)	2,143,243	1,799,636
9	Add-on amounts for PFE (Potential Future Exposure) associated with all derivatives transactions	4,873,327	4,517,163
10	(Exempted central counterparty (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 Derivatives Exposures	7,016,570	6,316,799
Securities financing transaction exposures			
14	Gross SFT assets (with no recognition of netting), after adjusting for sales accounting transactions	164,212	242,675
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	164,212	242,675
Other off-balance sheet exposures			
19	Off-balance sheet exposure at gross notional amount	3,139,474	2,810,316
20	(Adjustments for conversion to credit equivalent amount)	- 1,705,217	- 1,663,841
21	(Specific and general provisions associated with off-balance sheet exposures deducted in determining Tier 1 Capital)	- 3,963	- 4,507
22	Off-balance sheet items	1,430,294	1,141,968
Capital and Total Exposures			
23	Tier 1 Capital	7,757,807	7,729,312
24	Total Exposures	25,564,245	24,562,229
Leverage ratio			
25	Basel III Leverage Ratio (including the impact of any applicable temporary exemption of central bank reserves)	30.35%	31.47%
25a	Basel III Leverage Ratio (excluding the impact of any applicable temporary exemption of central bank reserves)	30.35%	31.47%
26	National minimum leverage ratio requirement	3.00%	3.00%
27	Applicable leverage buffers	-	-

Catatan:

Sesuai permintaan Otoritas Jasa Keuangan (OJK), perhitungan Rasio Pengungkit tersebut diatas dibuat berdasarkan Peraturan Otoritas Jasa Keuangan Nomor 31/POJK.03/2019 tentang Kewajiban Pemenuhan Rasio Pengungkit bagi Bank Umum yang mulai berlaku pada tanggal 2 Desember 2019. Rasio Pengungkit minimal 3%.