

PT BANK ANZ INDONESIA
Leverage Ratio – Basel III

(Dalam Jutaan Rupiah)

Deskripsi	BANK	BANK	BANK	BANK
	31 Maret 2015	30 Juni 2015	30 September 2015	31 Desember 2015
Modal Inti (Tier 1)	6,024,896	5,861,763	5,760,338	5,720,394
Jumlah Eksposur	46,929,371	50,744,299	54,689,089	51,174,021
Leverage Ratio	12.84%	11.55%	10.53%	11.18%

Catatan:

Sesuai permintaan Otoritas Jasa Keuangan (OJK), perhitungan *Leverage Ratio* tersebut diatas dibuat berdasarkan *Consultative Paper* Kerangka Basel III Leverage Ratio yang diterbitkan pada bulan Oktober 2014.

Summary comparison of accounting assets vs leverage ratio exposure measure

	Item	In relevant currency
1	Total consolidated assets as per published financial statements	42,686,464
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	Adjustments for derivative financial instruments	803,467
5	Adjustment for securities financing transactions (ie repos and similar secured lending)	2,770,937
6	Adjustment for off-balance sheet items (ie conversion to credit equivalent amounts of off balance sheet exposures)	4,249,652
7	Other adjustments	663,501
8	Leverage ratio exposure	51,174,021

Leverage ratio common disclosure template

	Item	Leverage ratio framework
On-balance sheet exposures		
1	On-balance sheet items (excluding derivatives and SFTs but including collateral)	38,263,526
2	(Asset amounts deducted in determining Basel III Tier 1 capital)	0
3	Total on-balance sheet exposures (excluding derivatives and SFTs)	38,263,526
Derivative exposures		
4	Replacement cost associated with all derivatives transactions (ie net of eligible cash variation margin)	1,035,784
5	Add-on amounts for PFE associated with all derivatives transactions	803,467
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	1,839,251
Securities financing transaction exposures		
12	Gross SFT assets (with no recognition of netting), after adjusting for sales accounting transactions	6,784,891
13	(Netted amounts of cash payables and cash receivables of gross SFT assets)	32,276
14	CCR exposure for SFT assets	4,425
15	Agent transaction exposures	0
16	Total securities financing transaction exposures	6,821,592
Other off-balance sheet exposures		
17	Off-balance sheet exposure at gross notional amount	7,680,490
18	(Adjustments for conversion to credit equivalent amount)	-3,430,838
19	Off-balance sheet items	4,249,652
Capital and total exposures		
20	Tier 1 capital	5,720,394
21	Total exposures	51,174,021
Leverage ratio		
22	Basel III leverage ratio	11.18%