

PT Bank Tabungan Pensiunan Nasional Tbk and subsidiary
Leverage Ratio
30 June 2016



in million Rupiah

Description	30 June 2016	
	Bank	Consolidated
Core Capital (<i>Tier 1</i>)	13,081,201	13,989,793
Total exposure	81,765,660	87,010,263
Leverage Ratio	16.00%	16.08%

Note :

Leverage Ratio is calculated based on request from Financial Services Authority (OJK) in Consultative Paper Basel III that published on October 2014.

PT Bank Tabungan Pensiunan Nasional Tbk dan Entitas Anak

Leverage Ratio

30 June 2016

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Summary comparison of accounting assets vs leverage ratio exposure measure		Table 1	
Item	Bank	Consolidation	
Item			
1 Total consolidated assets as per polished financial statements	80,635,867	86,670,851	
Adjustment for investment in banking, financial, insurance or commercial entities that are consolidated			
2 for accounting purposes but outside the scope of regulatory consolidation	719,875	-	
Adjustment for fiduciary assets recognised on the balance sheet pursuant to the operative accounting			
3 framework but excluded from the leverage ratio exposure measure	-	-	
4 Adjustment for derivative financial instruments	20,083	20,083	
5 Adjustment for securities financing transactions (ie. Repos and similar secured lending)	-	-	
Adjustment for off-balance sheet items (ie conversation to credit equivalent amounts of off-balance			
6 sheet exposures)	485,856	485,856	
7 Other Adjustments	(96,021)	(166,527)	
8 Leverage ratio exposures	81,765,660	87,010,263	
Leverage ratio common disclosure template		Table 2	
Item	Leverage ratio	Leverage ratio	
	framework	framework	
	Bank	Consolidation	
On-balance sheet exposures			
1 On-balance sheet items (excluding derivatives and SFTs, but including collateral)	80,630,885	86,665,869	
2 (Asset amounts deducted in determining Basel III Tier 1 capital)	623,854	(166,527)	
3 Total on-balance sheet exposures (excluding derivatives and SFTs) (sum of lines 1 and 2)	81,254,739	86,499,342	
Derivative Exposures			
Replacement cost associated with all derivatives transaction (ie net of eligible cash variation margin)			
4	4,982	4,982	
5 Add-on amounts for PFE associated with all derivatives transactions	20,083	20,083	
Gross-up for derivatives collateral provided where deducted from the balance sheet assets pursuant to			
6 the operative accounting framework	-	-	
(Deduction of receivables assets for cash variation margin provided in derivatives transactions)			
7	-	-	
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 derivatives exposures (sum of lines 4 to 10)	25,065	25,065	
Securities financing transaction exposures			
Gross SFT assets (with no recognition of netting), after adjusting for sales accounting transactions			
12	-	-	
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)	-	-	
Other off-balance sheet exposures			
17 Off-balance sheet exposure at gross notional amount	4,858,558	4,858,558	
18 (Adjustment for conversion to credit equivalent amounts)	(4,372,702)	(4,372,702)	
19 Off-balance sheet items (sum of lines 17 and 18)	485,856	485,856	
Capital and total exposures			
20 Tier 1 capital	13,081,201	13,989,793	
21 Total exposures (sum of lines 3, 11, 16 and 19)	81,765,660	87,010,263	
Leverage ratio			
22 Basel III leverage ratio	16.00%	16.08%	