

PT Bank Tabungan Negara (Persero), Tbk.
Laporan Perhitungan Leverage Ratio
Posisi September 2019

Sesuai Surat OJK No. S-9/PB-11/2019 tanggal 22 Januari 2019
(Penerbitan Consultative Paper Revisi Leverage Ratio)

(Rp Juta)

Item		a
1	Total consolidated assets as per published financial statements	316,789,854
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	(216,704)
4	Adjustment for temporary exemption of central bank reserve (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	Adjustment for eligible cash pooling transactions	-
8	Adjustment for derivative financial instruments	-
9	Adjustments for securities financing transactions (ie repos and similar secured lending)	1,196,989
10	Adjustments for off-balance sheet items (ie conversion to credit equivalent amounts of off balance sheet exposures)	10,210,725
11	Adjustments for prudent valuation adjustments and specific and general provisions which have reduced Tier 1 capital	-
12	Other adjustments	(2,708,970)
13	Leverage Ratio Exposure Measure	325,271,895

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Item		a	a
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No.	On-Balance Sheet Exposures		
1	On-balance sheet items (excluding derivatives and Securities Financing Transactions (SFTs), but including collateral)	315,979,618	311,614,860
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 an asset)	(216,704)	(215,875)
5	(Specific and general provisions associated with on-balance sheet exposures that are deducted from Basel III Tier 1 Capital)	-	-
6	(Assets amounts deducted in determining Basel III Tier 1 capital and regulatory adjustments)	(1,898,733)	(2,612,471)
7	Total on-balance sheet exposures (excluding derivatives and SFTs) (sum of rows 1 to 6)	313,864,180	308,786,513
Derivatives Exposures			
8	Replacement cost associated with all derivatives transactions (where applicable net of eligible cash variation margin and/or with bilateral netting)	-	-
9	Add-on amounts for Potential Future Exposure associated with all derivatives transactions	-	-
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 (sum of rows 8 to 12)	-	-
Securities financing transaction exposures			
14	Gross SFT assets (with no recognition of netting) after adjustment for sales accounting transactions	1,072,122	1,069,520
15	(Netted amounts of cash payables and cash recieveables of gross SFT assets)	-	-
16	Counterparty Credit Risk (CCR) exposure for SFT assets	124,867	122,135
17	Agent transaction exposures	-	-
18	Total securities financing transaction exposures (sum of rows 14 to 17)	1,196,989	1,191,655
Other off-balance sheet exposures			
19	Off-balance sheet exposure at gross notional amount	38,222,947	41,313,068
20	(Adjustments for conversion to credit equivalent amounts)	(28,012,222)	(30,339,939)
21	(Specific and general provisions associated with off-balance sheet exposures that are deducted from Basel III Tier 1 Capital)		
22	Off-balance sheets item (sum of rows 19 to 21)	10,210,725	10,973,130
Capital and total exposures			
23	Tier 1 capital (CEMA)	21,342,587	20,907,990
24	Total exposures (sum of rows 7, 13, 18, 22)	325,271,895	320,951,298
LEVERAGE RATIO			
25	Basel III Leverage Ratio (including the impact of any applicable temporary exemption of central bank reserves)	6.56%	6.51%
25a	Basel III Leverage Ratio (excluding the impact of any applicable temporary exemption of central bank reserves)	6.56%	6.51%
26	National minimum leverage ratio requirement	3.00%	3.00%
27	Applicable leverage buffers	0.00%	0.00%