

LAPORAN BASEL III LEVERAGE RATIO
PT. BANK RAKYAT INDONESIA (PERSERO) TBK.
MARET 2019

1. Rasio Leverage Utama

a) Modal Inti (Tier 1)

Total Modal Inti (Tier 1) BRI (*Bank only*) posisi 31 Maret 2019 sebesar Rp 174,52 Triliun dan secara konsolidasi sebesar Rp 183,52 Triliun.

b) Exposure Measure

Total *Exposure Measure* BRI (*Bank only*) posisi 31 Maret 2019 sebesar Rp 1.213,65 Triliun dan secara konsolidasi sebesar Rp 1.239,65 Triliun, yang terdiri atas total *on-balance sheet exposure (excluding derivatives and SFTs)*, total *derivative exposures*, total *securities financing transaction exposures*, dan *off-balance sheet items*.

c) Leverage Ratio

Leverage Ratio BRI (*Bank only*) posisi 31 Maret 2019 sebesar 14,38% dan secara konsolidasi sebesar 14,80% yang diperoleh dari perbandingan antara total Modal Inti (Tier 1) dengan total *exposure*.

2. Summary Comparison Table

Summary Comparison of Accounting Assets Vs Leverage Ratio Exposure Measure

Table 1

(In Millions of Rupiah)

No	Item	Mar 31, 2019	
		Bank Only	Consolidated
1	Total consolidated assets as per published financial statements	1.216.323.558	1.270.082.411
2	Adjustment for investments in banking, financial, insurance or commercial entities that are consolidated for accounting purposes but outside the scope of regulatory consolidation	(9.921.599)	(3.081.947)
3	Adjustment for securitised exposures that meet the operational requirements for the recognition of risk transference	0	0
4	Adjustment for temporary exemption of central bank reserves (if applicable)	0	0
5	Adjustment for fiduciary assets recognised on the balance sheet pursuant to the operative accounting framework but excluded from the leverage ratio exposure measure	0	0
6	Adjustments for regular-way purchases and sales of financial assets subject to trade date accounting	0	0
7	Adjustments for eligible cash pooling transactions	0	0
8	Adjustments for derivative financial instruments	260.322	260.322
9	Adjustment for securities financing transactions (ie repurchase agreements and similar secured lending)	66.972	66.972
10	Adjustment for off-balance sheet items (ie conversion to credit equivalent amounts of off-balance sheet exposures)	31.984.336	32.311.898
11	Adjustments for prudent valuation adjustments and specific and general provisions which have reduced Tier 1 capital	0	0
12	Other adjustments	(25.054.252)	(59.984.720)
13	Leverage Ratio Exposure Measure	1.213.659.338	1.239.654.937

3. Leverage Ratio Common Disclosure

Leverage Ratio Common Disclosure
Table 2

(in Millions of Rupiah)

No	Item	Mar 31, 2019	
		Bank Only	Consolidated
On-balance sheet exposures			
1	On-balance sheet exposures (excluding derivatives and securities financing transactions (SFTs), but including collateral)	1.187.494.365	1.207.366.382
2	Gross-up for derivatives collateral provided where deducted from the balance sheet assets pursuant to the operative accounting framework	0	0
3	(Deductions of receivable assets for cash variation margin provided in derivatives transactions)	0	0
4	(Adjustment for securities received under securities financing transactions that are recognised as an asset)	0	0
5	(Specific and general provisions associated with on-balance sheet exposures that are deducted from Basel III Tier 1 Capital)	0	0
6	(Asset amounts deducted in determining Basel III Tier 1 capital and regulatory adjustments)	(14.876.494)	(9.080.474)
7	Total on-balance sheet exposures (excluding derivatives and SFTs) (sum of rows 1 to 6)	1.172.617.871	1.198.285.908
Derivative exposures			
8	Replacement costs associated with all derivatives transactions (ie net of eligible cash variation margin)	360.495	360.495
9	Add-on amounts for potential future exposure associated with all derivatives transactions	260.322	260.322
10	(Exempted central counterparty (CCP) leg of client-cleared trade exposures)	0	0
11	Adjusted effective notional amount of written credit derivatives	0	0
12	(Adjusted effective notional offsets and add-on deductions for written credit derivatives)	0	0
13	Total Derivatives Exposures (sum of rows 8 to 12)	620.818	620.818
Securities financing transaction exposures			
14	Gross SFT assets (with no recognition of netting) after adjustment for sale accounting transactions	8.369.342	8.369.342
15	(Netted amounts of cash payables and cash receivables of gross SFT assets)	0	0
16	Counterparty Credit Risk (CCR) exposure for SFT assets	66.972	66.972
17	Agent transaction exposures	0	0
18	Total securities financing transaction exposures (sum of rows 14 to 17)	8.436.314	8.436.314
Other off-balance sheet exposures			
19	Off-balance sheet exposure at gross notional amount	163.070.462	164.221.415
20	(Adjustments for conversion to credit equivalent amounts)	(131.086.127)	(131.909.518)
21	(Specific and general provisions associated with off-balance sheet exposures deducted in determining Tier 1 Capital)	0	0
22	Off-balance sheet items (sum of rows 19 to 21)	31.984.335	32.311.897
Capital and total exposures			
23	Tier 1 capital (CEMA)	174.528.829	183.523.385
24	Total exposures (sum of lines 7, 13, 18 and 22)	1.213.659.338	1.239.654.937
25	Basel III Leverage Ratio (including the impact of any applicable temporary exemption of central bank reserves)	14,38%	14,80%
25.a.	Basel III Leverage Ratio (excluding the impact of any applicable temporary exemption of central bank reserves)	14,38%	14,80%