

PT. BANK KEB Hana Indonesia

Leverage Ratio Triwulan I/2019

(in million)

Summary comparison of accounting assets vs leverage ratio exposure measure

No	Item	Mar-19
1	Total Consolidated assets as per published financial statements	47,406,659
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	53
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	7,955,832
11	Adjustments for prudent valuation adjustments and specific and general provisions which have reduced Tier 1 capital	
12	Other adjustments	
13	Leverage Ratio Exposure Measure	55,362,544

Leverage ratio common disclosure template

No	Item	Mar-19	Dec-18
On-balance sheet exposures			
1	On-balance sheet exposures (excluding derivatives and securities financing transactions (SFTs), but including collateral)	47,406,527	46,204,561
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)	(287,514)	(283,144)
6	(Asset amounts deducted in determining Basel III Tier 1 capital and regulatory adjustments)		
7	Total on-balance sheet exposures (excluding derivatives and SFTs) (sum of rows 1 to 6)	47,119,013	45,921,417
Derivative exposures			
8	Replacement cost associated with all derivatives transactions (where applicable net of eligible cash variation margin and/or with bilateral netting)	185	3,193
9	Add-on amounts for potential future exposure associated with all derivatives transactions	-	24,287
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)	185	27,480
Securities financing transaction exposures			
14	Gross SFT assets (with no recognition of netting) after adjustment for sale accounting transactions	-	-
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 (sum of rows 14 to 17)	-	-
Other off-balance sheet exposures			
19	Off-balance sheet exposure at gross notional amount	7,955,832	8,285,922
20	(Adjustments for conversion to credit equivalent amounts)	-	-
21	(Specific and general provisions associated with off-balance sheet exposures deducted in determining Tier 1 Capital)	-	-
22	Off-balance sheet items (sum of rows 19 to 21)	7,955,832	8,285,922
Capital and total exposures			
23	Tier 1 Capital (CEMA)	6,242,274	6,030,779
24	Total Exposures (sum of rows 7, 13, 18, 22)	55,075,030	54,156,304
Leverage ratio			
25	Basel III Leverage Ratio (including the impact of any applicable temporary exemption of central bank reserves)	11.33%	11.14%
26	National minimum leverage ratio requirement	3.00%	3.00%
27	Applicable leverage buffers	8.33%	8.14%