

Summary comparison of accounting assets vs leverage ratio exposure measure

Table 1

Bank Mandiri Sep 2016

No	Item	(in IDR million) Consolidation
1	Total consolidated assets as per published financial statements	948,110,359
2	Adjustment for investments in banking, financial, insurance or commercial entities that are consolidated for accounting purposes but outside the scope of regulatory consolidation	(2,919,454)
3	Adjustment for fiduciary assets recognised on the balance sheet pursuant to the operative accounting framework but excluded from the leverage ratio exposure measure	-
4	Adjustments for derivative financial instruments	720,907
5	Adjustment for securities financing transactions (ie repos and similatr secured lending)	1,132,432
6	Adjustment for off-balance sheet items (ie conversion to credit equivalent amounts of off-balance sheet exposures)	67,879,565
7	Other adjustments	(4,693,276)
<b>8</b>	<b>Leverage Ratio Exposure</b>	<b>1,010,230,533</b>

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(in IDR million)

No	Item	Leverage Ratio Frameworks	
		Bank Only	Consolidation
<b>On Balance Sheet Exposures</b>			
1	On Balance Sheet items (excluding derivatives and SFTs, but including collateral)	844,818,808	931,254,330
2	(Asset amount deducted in determining Basel III Tier 1 Capital)	(9,941,285)	(7,612,730)
3	<b>Total On B/S Exposures (excluding derivatives and SFTs)(sum of line 1 and 2)</b>	<b>834,877,523</b>	<b>923,641,600</b>
<b>Derivatives Exposure</b>			
4	Replacement cost associated with all derivatives transaction (ie net of eligible cash variation margin)	545,190	546,922
5	Add on amounts for PFE associated with all derivatives transactions	720,907	720,907
6	Gross up for derivatives collateral provided where deducted from the B/S assets pursuant to the operative accounting framework	-	-
7	(Deduction of receivables assets for cash variation margin provided in derivatives transaction)	-	-
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	<b>Total derivatives Exposures</b>	<b>1,266,097</b>	<b>1,267,830</b>
<b>Securities Financing Transaction Exposures</b>			
12	Gross SFT assets (with no recognition of netting), after adjusting for sales accounting transaction	14,844,191	16,309,106
13	(Netted amounts of cash payables and cash receivables of gross SFT assets)	-	-
14	CCR exposure for SFT assets	1,132,432	1,132,432
15	Agent transaction exposures	-	-
16	<b>Total Securities Financing Transaction Exposures (sum of lines 12 to 15)</b>	<b>15,976,623</b>	<b>17,441,538</b>
<b>Other Off Balance Sheet Exposures</b>			
17	Off B/S exposures at gross notional amount	207,406,369	208,800,317
18	(Adjustment for conversion to credit equivalent amount)	(139,863,087)	(140,920,752)
19	<b>Off Balance Sheet Items (sum of lines 17 and 18)</b>	<b>67,543,282</b>	<b>67,879,565</b>
<b>Capital and Total Exposures</b>			
20	Tier 1 Capital	133,734,799	142,523,927
21	<b>Total Exposures (sum of lines 3,11,16 and 19)</b>	<b>919,663,525</b>	<b>1,010,230,533</b>
<b>Leverage Ratio</b>			
22	<b>Basel III Leverage Ratio</b>	<b>14.54%</b>	<b>14.11%</b>