

PT Bank Danamon Indonesia, Tbk. dan Anak Perusahaan

Pelaporan Publikasi *Liquidity Coverage Ratio* (LCR) – Basel III

Tahap Uji Coba

LCR common disclosure template

30-Jun-15

(in IDR million)		BANK AS INDIVIDUAL		CONSOLIDATED	
		TOTAL UNWEIGHTED ^a VALUE (average)	TOTAL WEIGHTED ^b VALUE (average)	TOTAL UNWEIGHTED ^a VALUE (average)	TOTAL WEIGHTED ^b VALUE (average)
HIGH-QUALITY LIQUID ASSETS					
1	Total high-quality liquid assets (HQLA)		18,324,706		18,651,878
CASH OUTFLOWS					
2	Retail deposits and deposits from small business customers, of which:				
3	Stable deposits	0	0	0	0
4	Less stable deposits	52,454,874	5,245,487	52,454,874	5,245,487
5	Unsecured wholesale funding, of which:				
6	Operational deposits (all counterparties) and deposits in networks of cooperative banks	217,596	21,760	217,596	21,760
7	Non-operational deposits (all counterparties)	29,083,494	11,633,398	29,083,494	11,633,398
8	Unsecured debt	2,936,469	2,936,469	2,936,469	2,936,469
9	Secured wholesale funding		0		0
10	Additional requirements, of which:				
11	Outflows related to derivative exposures and other collateral requirements	1,599,036	1,599,036	1,599,036	1,599,036
12	Outflows related to loss of funding on debt products	0	0	0	0
13	Credit and liquidity facilities	378,990	73,299	378,990	73,299
14	Other contractual funding obligations	0	0	2,495,476	2,495,476
15	Other contingent funding obligations	6,608,262	211,272	6,608,262	211,272
16	TOTAL CASH OUTFLOWS		21,720,720		24,216,196
CASH INFLOWS					
17	Secured lending (eg reverse repos)	216,688	0	216,688	0
18	Inflows from fully performing exposures	10,837,688	5,418,844	10,837,688	5,418,844
19	Other cash inflows	1,597,717	1,597,717	3,076,606	3,076,606
20	TOTAL CASH INFLOWS	12,652,094	7,016,561	14,130,982	8,495,450
		TOTAL ADJUSTED ^c VALUE		TOTAL ADJUSTED ^c VALUE	
21	TOTAL HQLA		18,324,706		18,651,878
22	TOTAL NET CASH OUTFLOWS		14,704,159		15,720,746
23	LIQUIDITY COVERAGE RATIO (%)		124.62%		118.64%

Note:

a) Unweighted values must be calculated as outstanding balances maturing or callable within 30 days (for inflows and outflows).

b) Weighted values must be calculated after the application of respective haircuts (for HQLA) or inflow and outflow rates (for inflows and outflows).

c) Adjusted values must be calculated after the application of both (i) haircuts and inflow and outflow rates and (ii) any applicable caps (ie cap on Level 2B and Level 2 assets for HQLA and cap on inflows).

Catatan:

Sesuai permintaan Otoritas Jasa Keuangan (OJK), perhitungan LCR tersebut diatas dibuat berdasarkan pendekatan terhadap *Consultative Paper* (CP) LCR yang diterbitkan pada bulan September 2014. Selama periode uji coba, OJK menerapkan referensi minimum untuk LCR sebesar 60%.