

PT Bank Danamon Indonesia, Tbk. dan Anak Perusahaan
Leverage Ratio – Basel III
31 Desember 2015
Dalam Jutaan Rupiah

Summary Comparison of Accounting Assets vs Leverage Ratio Exposure Measure

No	Item	Bank	Consolidated
1	Total Consolidated Assets as per published financial statements	157,860,188	188,057,412
2	Adjustment for investment in Banking, financial, insurance or commercial entities that are consolidated for accounting purposes but outside the scope of regulatory consolidation	-	(3,300,886)
3	Adjustment for fiduciary assets recognized on the balance sheet pursuant to the operative accounting framework but excluded from the leverage ratio exposure measure	-	-
4	Adjustment for derivative financial instruments	130,722	359,036
5	Adjustment for securities financing transactions (ie. repos and similar secured lending)	-	-
6	Adjustment for off-balance sheet items (ie. conversion to credit equivalent amounts to off balance sheet exposures)	7,055,529	7,055,529
7	Other adjustments	(3,194,525)	(2,419,193)
8	Leverage Ratio Exposure	161,851,914	189,751,898

Leverage Ratio Common Disclosure

No	Item	Leverage Ratio Framework	
		Bank	Consolidated
On-Balance Sheet Exposures			
1	On-balance sheet items (excluding derivatives and SFTs, but including collateral)	158,643,251	185,628,475
2	(Asset amounts deducted in determining BASEL III Tier 1 Capital)	(4,312,676)	(4,283,864)
3	Total on-balance sheet exposures (excluding derivatives and SFTs)	154,330,575	181,344,611
Derivative Exposures			
4	Replacement cost associated with all derivatives transactions (ie net of eligible cash variation margin)	335,088	992,722
5	Add-on amounts for PFE associated with all derivatives transactions	130,722	359,036
6	Gross-up for derivatives collateral provided where deducted from the balance sheet assets pursuant to the operative accounting framework	-	-
7	(Deduction of receivables assets for cash variation margin provided in derivatives transactions)	-	-
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	Total Derivatives Exposures	465,810	1,351,758
Securities Financing Transaction Exposures			
12	Gross SFT assets (with no recognition of netting), after adjusting for sales accounting transactions	-	-
13	(Netted amounts of cash payables and cash receivables of gross SFT assets)	-	-
14	CCR Exposure for SFT assets	-	-
15	Agent transaction exposures	-	-
16	Total securities financing transaction exposures	-	-
Other Off-Balance Sheet Exposures			
17	Off-balance sheet exposure at gross notional amount	41,609,841	41,609,841
18	(Adjustments for conversion to credit equivalent amounts)	(34,554,312)	(34,554,312)
19	Off-balance sheet items	7,055,529	7,055,529
Capital and Total Exposures			
20	Tier 1 capital	25,566,704	29,891,980
21	Total exposures	161,851,914	189,751,898
Leverage Ratio			
22	Basel III leverage ratio	15.80%	15.75%

Catatan:

Sesuai permintaan Otoritas Jasa Keuangan (OJK), perhitungan *Leverage Ratio* tersebut diatas dibuat berdasarkan *Consultative Paper* Kerangka Basel III *Leverage Ratio* yang diterbitkan pada bulan Oktober 2014.