

PT Bank Danamon Indonesia, Tbk. dan Anak Perusahaan
Leverage Ratio – Basel III
(Dalam Jutaan Rupiah)

Summary Comparison of Accounting Assets vs Leverage Ratio Exposure Measure

No	Item	Bank Danamon		Konsolidasi	
		31 Maret 2017	31 Maret 2016 (*)	31 Maret 2017	31 Maret 2016 (*)
1	Total Consolidated Assets as per published financial statements	146,721,012	154,918,457	171,149,238	179,333,948
2	Adjustment for investment in Banking, financial, insurance or commercial entities that are consolidated for accounting purposes but outside the scope of regulatory consolidation	-	-	(3,272,279)	(3,231,905)
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	98,795	105,959	238,102	269,222
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)	7,513,358	7,165,681	7,513,358	7,165,681
7	Other adjustments	(8,259,039)	(7,784,382)	(2,333,793)	(2,774,542)
8	Leverage Ratio Exposure	146,074,126	154,405,714	173,294,626	180,762,404

(*) :Disajikan kembali

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Leverage Ratio Common Disclosure

No	Item	Leverage Ratio Framework			
		Bank Danamon		Konsolidasi	
		31 Maret 2017	31 Maret 2016 (*)	31 Maret 2017	31 Maret 2016 (*)
On-Balance Sheet Exposures					
1	On-balance sheet items (excluding derivatives and SFTs, but including collateral)	147,025,558	155,273,521	169,228,301	176,823,667
2	(Asset amounts deducted in determining BASEL III Tier 1 Capital)	(9,839,094)	(8,729,358)	(5,043,044)	(4,431,102)
3	Total on-balance sheet exposures (excluding derivatives and SFTs) (sum of lines 1 and 2)	137,186,464	146,544,163	164,185,257	172,392,565
Derivative Exposures					
4	Replacement cost associated with all derivatives transactions (ie net of eligible cash variation margin)	32,964	116,683	115,364	461,707
5	Add-on amounts for PFE associated with all derivatives transactions	98,795	105,959	238,102	269,222
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 (sum of lines 4 to 10)	131,759	222,642	353,466	730,929
Securities Financing Transaction Exposures					
12	Gross SFT assets (with no recognition of netting), after adjusting for sales accounting transactions.	1,242,545	473,229	1,242,545	473,229
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 (sum of lines 12 to 15)	1,242,545	473,229	1,242,545	473,229
Other Off-Balance Sheet Exposures					
17	Off-balance sheet exposure at gross notional amount	43,633,735	41,607,555	43,633,735	41,607,555
18	(Adjustments for conversion to credit equivalent amounts)	(36,120,377)	(34,441,874)	(36,120,377)	(34,441,874)
19	Off-balance sheet items (sum of lines 17 and 18)	7,513,358	7,165,681	7,513,358	7,165,681
Capital and Total Exposures					
20	Tier 1 capital	27,447,265	26,391,658	32,243,315	30,724,135
21	Total exposures (sum of lines 3, 11, 16 and 19)	146,074,126	154,405,714	173,294,626	180,762,404
Leverage Ratio					
22	Basel III leverage ratio	18.79%	17.09%	18.61%	17.00%

(*) : Disajikan kembali

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.