

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	
		30 September 2017	30 September 2016 (*)	30 September 2017	30 September 2016
1	Total Consolidated Assets as per published financial statements	148,592,742	149,938,896	173,679,471	174,685,800
2	Adjustment for investment in Banking, financial, insurance or commercial entities that are consolidated for accounting purposes but outside the scope of regulatory consolidation	-	-	(3,383,110)	(3,298,739)
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	132,064	73,899	216,822	184,016
5	Adjustment for securities financing transactions (ie repos and similar secured lending)	-	34,667	-	34,667
6	Adjustment for off-balance sheet items (ie conversion to credit equivalent amounts to off balance sheet exposures)	7,363,917	7,275,970	7,363,917	7,275,970
7	Other adjustments	(8,601,089)	(7,938,597)	(2,571,869)	(2,724,600)
8	Leverage Ratio Exposure	147,487,634	149,384,834	175,305,231	176,157,114

(*) :Disajikan kembali

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Leverage Ratio – Basel III

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Leverage Ratio Common Disclosure

No	Item	Leverage Ratio Framework			
		Bank Danamon		Konsolidasi	
		30 September 2017	30 September 2016 (*)	30 September 2017	30 September 2016
On-Balance Sheet Exposures					
1	On-balance sheet items (excluding derivatives and SFTs, but including collateral)	148,792,241	149,790,934	171,574,862	171,869,792
2	(Asset amounts deducted in determining BASEL III Tier 1 Capital)	(10,125,378)	(8,952,236)	(5,229,922)	(4,508,356)
3	Total on-balance sheet exposures (excluding derivatives and SFTs) (sum of lines 1 and 2)	138,666,863	140,838,699	166,344,940	167,361,436
Derivative Exposures					
4	Replacement cost associated with all derivatives transactions (ie net of eligible cash variation margin)	37,687	50,387	92,449	189,812
5	Add-on amounts for PFE associated with all derivatives transactions	132,064	73,899	216,822	184,016
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)	169,751	124,286	309,271	373,828
Securities Financing Transaction Exposures					
12	Gross SFT assets (with no recognition of netting), after adjusting for sales accounting transactions.	1,287,103	1,111,213	1,287,103	1,111,213
13	(Netted amounts of cash payables and cash receivables of gross SFT assets)	-	-	-	-
14	CCR Exposure for SFT assets	-	34,667	-	34,667
15	Agent transaction exposures	-	-	-	-
16	Total securities financing transaction exposures (sum of lines 12 to 15)	1,287,103	1,145,880	1,287,103	1,145,880
Other Off-Balance Sheet Exposures					
17	Off-balance sheet exposure at gross notional amount	42,846,546	41,230,357	42,846,546	41,230,357
18	(Adjustments for conversion to credit equivalent amounts)	(35,482,629)	(33,954,387)	(35,482,629)	(33,954,387)
19	Off-balance sheet items (sum of lines 17 and 18)	7,363,917	7,275,970	7,363,917	7,275,970
Capital and Total Exposures					
20	Tier 1 capital	28,187,921	27,156,330	33,083,377	31,646,937
21	Total exposures (sum of lines 3, 11, 16 and 19)	147,487,634	149,384,834	175,305,231	176,157,114
Leverage Ratio					
22	Basel III leverage ratio	19.11%	18.18%	18.87%	17.97%

(*) : 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.