

MIZUHO PT Bank Mizuho Indonesia

LEVERAGE RATIO

DEC 2015

Table 1

Summary comparison of accounting assets vs leverage ratio exposure measure

in IDR million

	Item	In relevant currency
1	Total consolidated assets as per published financial statements	42,502,864
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	Adjustment for fiduciary assets recognised on the balance sheet pursuant to the operative accounting framework but excluded from the leverage ratio exposure measure	-
4	Adjustment for derivative financial instruments	583,159
5	Adjustment for securities financing transactions (ie. Repos and similar security lending)	-
6	Adjustment for off-balance sheet items (ie. Conversion to credit equivalent amounts of off-balance sheet exposures)	4,598,580
7	Other adjustments	-
8	Leverage ratio exposure	47,684,603

Table 2

Leverage ratio common disclosure template

in IDR million

	Item	Leverage ratio framework
On-balance sheet exposures		
1	On-balance sheet items (excluding derivatives and SFTs, but including collateral)	41,968,524
2	(Asset amounts deducted in determining Basel III Tier 1 capital)	-
3	Total on-balance sheet exposures (excluding derivatives and SFTs) (sum of lines 1 and 2)	41,968,524
Derivatives exposures		
4	Replacement cost associated with all derivatives transactions (ie. Net of eligible cash variation margin)	-
5	Add-on amounts for PFE associated with all derivatives transactions	1,117,499
6	Gross-up for derivatives collateral provided where deducted from the balance sheet assets pursuant to the operative accounting framework	-
7	(Deductions 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 derivative exposure (sum of lines 4 to 10)	1,117,499
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 (sum of lines 12 to 15)	-
Other off-balance sheet exposures		
17	Off-balance sheet exposures at gross notional amount	38,404,317
18	(Adjustment for conversion to credit equivalent amounts)	(33,805,737)
19	Off-balance sheet items (sum of lines 17 and 18)	4,598,580
Capital and total exposures		
20	Tier 1 Capital	6,926,664
21	Total exposures (sum of lines 3, 11, 16, and 19)	47,684,603
Leverate Ratio		
22	Basel III Leverage Ratio	14.53%