

Composition of Leverage Ratio

Mizuho Bank [Non-Consolidated]
As of March 31, 2020

(In million yen, except percentage)

Corresponding line # on Basel III disclosure template (Table 2)	Corresponding line # on Basel III disclosure template (Table 1)	Item	As of March 31, 2020	As of December 31, 2019	
On-balance sheet exposures (1)					
1		On-balance sheet exposures before deducting adjustment items	161,884,688	157,412,756	
	1a	1	Total assets reported in the balance sheet	187,214,174	175,438,524
	1b	3	The amount of assets that are deducted from the total assets reported in the balance sheet (except adjustment items) (-)	25,329,485	18,025,767
2	7		The amount of adjustment items pertaining to Tier1 capital (-)	673,419	767,513
3			Total on-balance sheet exposures (a)	161,211,268	156,645,242
Exposures related to derivative transactions (2)					
4			RC multiplied by 1.4 associated with derivatives transactions, etc.	-	-
			Replacement cost associated with derivatives transactions, etc.	1,975,125	1,298,825
5			PFE multiplied by 1.4 associated with derivatives transactions, etc.	-	-
			Add-on amount associated with derivatives transactions, etc.	4,753,743	4,323,423
			The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	919,202	815,962
6			The amount of receivables arising from providing collateral, provided where deducted from the balance sheet pursuant to the operative accounting framework	-	-
			The amount of receivables arising from providing cash margin, provided where deducted from the balance sheet pursuant to the operative accounting framework	-	-
7			The amount of deductions of receivables (out of those arising from providing cash variation margin) (-)	-	-
8			The amount of client-cleared trade exposures for which a bank acting as a clearing member is not obliged to make any indemnification (-)	/	/
9			Adjusted effective notional amount of written credit derivatives	269,591	234,255
10			The amount of deductions from effective notional amount of written credit derivatives (-)	264,149	234,255
11	4		Total exposures related to derivative transactions (b)	7,653,513	6,438,211
Exposures related to repo transactions (3)					
12			The amount of assets related to repo transactions, etc.	8,721,866	4,649,690
13			The amount of deductions from the assets above (line 12) (-)	149,709	823,036
14			The exposures for counterparty credit risk for repo transactions, etc.	202,011	98,902
15			The exposures for agent repo transactions	/	/
16	5		Total exposures related to repo transactions, etc. (c)	8,774,168	3,925,556
Exposures related to off-balance sheet transactions (4)					
17			Notional amount of off-balance sheet transactions	42,312,567	43,671,808
18			The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	23,824,789	24,389,911
19	6		Total exposures related to off-balance sheet transactions (d)	18,487,778	19,281,896
Leverage ratio on a non-consolidated basis (5)					
20			The amount of capital (Tier1 capital) (e)	7,905,078	8,306,803
21	8		Total exposures ((a)+(b)+(c)+(d)) (f)	196,126,728	186,290,907
22			Leverage ratio on a non-consolidated basis ((e)/(f))	4.03%	4.45%