

Composition of Leverage Ratio

Mizuho Bank 【Non-Consolidated】
As of December 31, 2019

(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 December 31, 2019	As of September 30, 2019
On-balance sheet exposures (1)				
1		On-balance sheet exposures before deducting adjustment items	157,412,756	156,059,782
1a	1	Total assets reported in the balance sheet	175,438,524	175,801,704
1b	3	The amount of assets that are deducted from the total assets reported in the balance sheet (except adjustment items) (-)	18,025,767	19,741,921
2	7	The amount of adjustment items pertaining to Tier1 capital (-)	767,513	771,785
3		Total on-balance sheet exposures (a)	156,645,242	155,287,997
Exposures related to derivative transactions (2)				
4		RC multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Replacement cost associated with derivatives transactions, etc.	1,298,825	1,697,316
5		PFE multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Add-on amount associated with derivatives transactions, etc.	4,323,423	4,782,574
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	815,962	856,685
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	234,255	96,916
10		The amount of deductions from effective notional amount of written credit derivatives (-)	234,255	96,916
11	4	Total exposures related to derivative transactions (b)	6,438,211	7,336,576
Exposures related to repo transactions (3)				
12		The amount of assets related to repo transactions, etc.	4,649,690	4,376,274
13		The amount of deductions from the assets above (line 12) (-)	823,036	856,674
14		The exposures for counterparty credit risk for repo transactions, etc.	98,902	121,967
15		The exposures for agent repo transactions	-	-
16	5	Total exposures related to repo transactions, etc. (c)	3,925,556	3,641,567
Exposures related to off-balance sheet transactions (4)				
17		Notional amount of off-balance sheet transactions	43,671,808	42,980,121
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	24,389,911	24,044,464
19	6	Total exposures related to off-balance sheet transactions (d)	19,281,896	18,935,656
Leverage ratio on a non-consolidated basis (5)				
20		The amount of capital (Tier1 capital) (e)	8,306,803	8,190,637
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	186,290,907	185,201,797
22		Leverage ratio on a non-consolidated basis ((e)/(f))	4.45%	4.42%