Composition of Leverage Ratio

Mizuho Bank【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	166,053,792	161,550,629
	1a	1	Total assets reported in the consolidated balance sheet	193,735,481	182,695,903
	1b	2	The amount of assets of subsidiaries that are not included in the scope of the leverage ratio on a consolidated basis (-)	-	-
	1c	7	The amount of assets of subsidiaries that are included in the scope of the leverage ratio on a consolidated basis (except those included in the total assets reported in the consolidated balance sheet)	-	-
	1d	3	The amount of assets that are deducted from the total assets reported in the consolidated balance sheet (except adjustment items) (-)	27,681,689	21,145,274
2		7	The amount of adjustment items pertaining to Tier1 capital (-)	816,435	1,027,995
3			Total on-balance sheet exposures (a)	165,237,356	160,522,633
Exposures related to derivative transactions (2)					
4			RC multiplied by 1.4 associated with derivatives transactions, etc.	-	-
			Replacement cost associated with derivatives transactions, etc.	2,323,775	1,695,492
5			PFE multiplied by 1.4 associated with derivatives transactions, etc.	-	-
			Add-on amount associated with derivatives transactions, etc.	6,844,105	6,417,896
			The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	1,153,229	803,584
6			The amount of receivables arising from providing collateral, provided where deducted from the consolidated balance sheet pursuant to the operative accounting framework	-	-
			The amount of receivables arising from providing cash margin, provided where deducted from the consolidated balance sheet pursuant to the operative accounting framework	266,007	179,096
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	525,593	446,107
10			The amount of deductions from effective notional amount of written credit derivatives (-)	486,338	446,067
11		4	Total exposures related to derivative transactions (b)	10,626,373	9,096,110
Exposures related to repo transactions (3)					
12			The amount of assets related to repo transactions, etc.	15,234,147	10,444,885
13			The amount of deductions from the assets above (line 12) (-)	4,024,008	4,032,472
14			The exposures for counterparty credit risk for repo transactions, etc.	317,557	202,307
15			The exposures for agent repo transactions		
16		5	Total exposures related to repo transactions, etc. (c)	11,527,696	6,614,720
Exposures related to off-balance sheet transactions (4)					
17			Notional amount of off-balance sheet transactions	41,545,342	42,769,244
18			The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	23,592,844	24,044,358
19		6	Total exposures related to off-balance sheet transactions (d)	17,952,497	18,724,886
Leverage ratio on a consolidated basis (5)					
20			The amount of capital (Tier1 capital) (e)	8,274,743	8,652,283
21		8	Total exposures ((a)+(b)+(c)+(d)) (f)	205,343,924	194,958,350
22			Leverage ratio on a consolidated basis ((e)/(f))	4.02%	4.43%