

Composition of Leverage Ratio

Mizuho Bank [Non-Consolidated]
As of June 30, 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 June 30, 2020	As of March 31, 2020
On-balance sheet exposures (1)				
1		On-balance sheet exposures before deducting adjustment items	139,411,515	161,884,688
1a	1	Total assets reported in the balance sheet	162,764,896	187,214,174
1b	3	The amount of assets that are deducted from the total assets reported in the balance sheet (except adjustment items) (-)	23,353,381	25,329,485
2	7	The amount of adjustment items pertaining to Tier1 capital (-)	682,363	673,419
3		Total on-balance sheet exposures (a)	138,729,151	161,211,268
Exposures related to derivative transactions (2)				
4		RC multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Replacement cost associated with derivatives transactions, etc.	1,726,048	1,975,125
5		PFE multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Add-on amount associated with derivatives transactions, etc.	4,935,049	4,753,743
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	951,517	919,202
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	1,057,741	269,591
10		The amount of deductions from effective notional amount of written credit derivatives (-)	1,052,354	264,149
11	4	Total exposures related to derivative transactions (b)	7,618,002	7,653,513
Exposures related to repo transactions (3)				
12		The amount of assets related to repo transactions, etc.	7,476,280	8,721,866
13		The amount of deductions from the assets above (line 12) (-)	59,169	149,709
14		The exposures for counterparty credit risk for repo transactions, etc.	201,606	202,011
15		The exposures for agent repo transactions	/	/
16	5	Total exposures related to repo transactions, etc. (c)	7,618,717	8,774,168
Exposures related to off-balance sheet transactions (4)				
17		Notional amount of off-balance sheet transactions	47,413,448	42,312,567
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	27,023,471	23,824,789
19	6	Total exposures related to off-balance sheet transactions (d)	20,389,976	18,487,778
Leverage ratio on a non-consolidated basis (5)				
20		The amount of capital (Tier1 capital) (e)	8,047,381	7,905,078
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	174,355,847	196,126,728
22		Leverage ratio on a non-consolidated basis ((e)/(f))	4.61%	4.03%
Leverage ratio on a non-consolidated basis (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) (6)				
		Total exposures (f)	174,355,847	/
		The amount of deposits with the Bank of Japan	30,855,793	/
		Total exposures (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) (f')	205,211,640	/
		Leverage ratio on a non-consolidated basis (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) ((e)/(f'))	3.92%	/

The key drivers of material changes observed from the end of the previous reporting period to the end of the current reporting period

Leverage ratio as of June 30, 2020 is higher than March 31, 2020 due to a decrease in the total exposures as a result of the exclusion of deposits with the Bank of Japan, based on the amendment of Japanese Financial Services Agency(JFSA) Notification on June 30, 2020, under the provision to Paragraph 4 of Article 6 of the notification of JFSA No. 11, 2019.