

Composition of Leverage Ratio

Mizuho Bank [Consolidated]
As of June 30, 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 June 30, 2019	As of March 31, 2019
On-balance sheet exposures (1)				
1		On-balance sheet exposures before deducting adjustment items	155,881,503	158,954,503
1a	1	Total assets reported in the consolidated balance sheet	177,957,294	179,083,191
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) (-)	22,075,791	20,128,688
2	7	The amount of adjustment items pertaining to Tier1 capital (-)	1,016,564	1,006,012
3		Total on-balance sheet exposures (a)	154,864,938	157,948,491
Exposures related to derivative transactions (2)				
4		RC multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Replacement cost associated with derivatives transactions, etc.	1,721,089	1,628,634
5		PFE multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Add-on amount associated with derivatives transactions, etc.	6,827,701	6,712,134
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	739,023	608,586
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	133,185	130,942
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	377,857	289,268
10		The amount of deductions from effective notional amount of written credit derivatives (-)	376,969	289,046
11	4	Total exposures related to derivative transactions (b)	9,421,888	9,080,520
Exposures related to repo transactions (3)				
12		The amount of assets related to repo transactions, etc.	11,169,447	9,617,430
13		The amount of deductions from the assets above (line 12) (-)	4,261,948	3,283,807
14		The exposures for counterparty credit risk for repo transactions, etc.	363,161	308,901
15		The exposures for agent repo transactions	/	/
16	5	Total exposures related to repo transactions, etc. (c)	7,270,660	6,642,524
Exposures related to off-balance sheet transactions (4)				
17		Notional amount of off-balance sheet transactions	41,098,290	41,844,049
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	22,950,477	23,597,552
19	6	Total exposures related to off-balance sheet transactions (d)	18,147,813	18,246,497
Leverage ratio on a consolidated basis (5)				
20		The amount of capital (Tier1 capital) (e)	8,250,556	8,527,390
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	189,705,300	191,918,033
22		Leverage ratio on a consolidated basis ((e)/(f))	4.34%	4.44%