

Composition of Leverage Ratio

Mizuho Bank, Ltd.
As of December 31, 2018

(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, 2018	As of September 30, 2018
On-balance sheet exposures (1)				
1		On-balance sheet exposures before deducting adjustment items	161,231,874	159,881,387
1a	1	Total assets reported in the consolidated balance sheet	179,890,946	176,449,165
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) (-)	18,659,071	16,567,777
2	7	The amount of adjustment items pertaining to Tier1 capital (-)	1,320,065	1,329,610
3		Total on-balance sheet exposures (a)	159,911,808	158,551,776
Exposures related to derivative transactions (2)				
4		Replacement cost associated with derivatives transactions, etc.	1,919,157	1,814,582
5		Add-on amount associated with derivatives transactions, etc.	6,760,714	6,738,629
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	520,947	601,317
6		The amount of receivables arising from providing cash margin, provided where deducted from the consolidated balance sheet pursuant to the operative accounting framework	132,969	129,496
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	248,420	152,977
10		The amount of deductions from effective notional amount of written credit derivatives (-)	248,420	152,977
11	4	Total exposures related to derivative transactions (b)	9,333,787	9,284,026
Exposures related to repo transactions (3)				
12		The amount of assets related to repo transactions, etc.	8,210,402	6,123,234
13		The amount of deductions from the assets above (line 12) (-)	4,108,818	3,237,893
14		The exposures for counterparty credit risk for repo transactions, etc.	379,269	305,092
15		The exposures for agent repo transactions	-	-
16	5	Total exposures related to repo transactions, etc. (c)	4,480,853	3,190,432
Exposures related to off-balance sheet transactions (4)				
17		Notional amount of off-balance sheet transactions	44,279,869	46,613,439
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	25,868,204	28,163,423
19	6	Total exposures related to off-balance sheet transactions (d)	18,411,665	18,450,015
Leverage ratio on a consolidated basis (5)				
20		The amount of capital (Tier1 capital) (e)	8,401,845	8,638,144
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	192,138,115	189,476,251
22		Leverage ratio on a consolidated basis ((e)/(f))	4.37%	4.55%