

Composition of Leverage Ratio

Mizuho Bank [Consolidated]
As of March 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 March 31, 2019	As of December 31, 2018
On-balance sheet exposures (1)				
1		On-balance sheet exposures before deducting adjustment items	158,954,503	161,231,874
1a	1	Total assets reported in the consolidated balance sheet	179,083,191	179,890,946
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) (-)	20,128,688	18,659,071
2	7	The amount of adjustment items pertaining to Tier1 capital (-)	1,006,012	1,320,065
3		Total on-balance sheet exposures (a)	157,948,491	159,911,808
Exposures related to derivative transactions (2)				
4		RC multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Replacement cost associated with derivatives transactions, etc.	1,628,634	1,919,157
5		PFE multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Add-on amount associated with derivatives transactions, etc.	6,712,134	6,760,714
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	608,586	520,947
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	130,942	132,969
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	289,268	248,420
10		The amount of deductions from effective notional amount of written credit derivatives (-)	289,046	248,420
11	4	Total exposures related to derivative transactions (b)	9,080,520	9,333,787
Exposures related to repo transactions (3)				
12		The amount of assets related to repo transactions, etc.	9,617,430	8,210,402
13		The amount of deductions from the assets above (line 12) (-)	3,283,807	4,108,818
14		The exposures for counterparty credit risk for repo transactions, etc.	308,901	379,269
15		The exposures for agent repo transactions	-	-
16	5	Total exposures related to repo transactions, etc. (c)	6,642,524	4,480,853
Exposures related to off-balance sheet transactions (4)				
17		Notional amount of off-balance sheet transactions	41,844,049	44,279,869
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	23,597,552	25,868,204
19	6	Total exposures related to off-balance sheet transactions (d)	18,246,497	18,411,665
Leverage ratio on a consolidated basis (5)				
20		The amount of capital (Tier1 capital) (e)	8,527,390	8,401,845
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	191,918,033	192,138,115
22		Leverage ratio on a consolidated basis ((e)/(f))	4.44%	4.37%