

Composition of Leverage Ratio

Mizuho Bank 【Non-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
On-balance sheet exposures (1)			
1		On-balance sheet exposures before deducting adjustment items	154,917,242
1a	1	Total assets reported in the balance sheet	172,363,156
1b	3	The amount of assets that are deducted from the total assets reported in the balance sheet (except adjustment items) (-)	17,445,914
2	7	The amount of adjustment items pertaining to Tier1 capital (-)	727,850
3		Total on-balance sheet exposures (a)	154,189,391
Exposures related to derivative transactions (2)			
4		RC multiplied by 1.4 associated with derivatives transactions, etc.	-
		Replacement cost associated with derivatives transactions, etc.	1,394,938
5		PFE multiplied by 1.4 associated with derivatives transactions, etc.	-
		Add-on amount associated with derivatives transactions, etc.	4,684,237
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	778,596
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	1,970
10		The amount of deductions from effective notional amount of written credit derivatives (-)	1,970
11	4	Total exposures related to derivative transactions (b)	6,857,772
Exposures related to repo transactions (3)			
12		The amount of assets related to repo transactions, etc.	4,326,541
13		The amount of deductions from the assets above (line 12) (-)	536,028
14		The exposures for counterparty credit risk for repo transactions, etc.	210,180
15		The exposures for agent repo transactions	-
16	5	Total exposures related to repo transactions, etc. (c)	4,000,694
Exposures related to off-balance sheet transactions (4)			
17		Notional amount of off-balance sheet transactions	42,793,950
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	23,952,892
19	6	Total exposures related to off-balance sheet transactions (d)	18,841,058
Leverage ratio on a non-consolidated basis (5)			
20		The amount of capital (Tier1 capital) (e)	8,198,589
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	183,888,917
22		Leverage ratio on a non-consolidated basis ((e)/(f))	4.45%