

## Composition of Leverage Ratio

Mizuho Bank [Consolidated]  
As of September 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 September 30, 2019	As of June 30, 2019
<b>On-balance sheet exposures (1)</b>				
1		On-balance sheet exposures before deducting adjustment items	159,980,504	155,881,503
1a	1	Total assets reported in the consolidated balance sheet	181,679,947	177,957,294
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) (-)	21,699,443	22,075,791
2	7	The amount of adjustment items pertaining to Tier1 capital (-)	1,034,677	1,016,564
3		Total on-balance sheet exposures (a)	158,945,827	154,864,938
<b>Exposures related to derivative transactions (2)</b>				
4		RC multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Replacement cost associated with derivatives transactions, etc.	1,835,634	1,721,089
5		PFE multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Add-on amount associated with derivatives transactions, etc.	6,835,848	6,827,701
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	825,433	739,023
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	158,605	133,185
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	145,787	377,857
10		The amount of deductions from effective notional amount of written credit derivatives (-)	145,787	376,969
11	4	Total exposures related to derivative transactions (b)	9,655,521	9,421,888
<b>Exposures related to repo transactions (3)</b>				
12		The amount of assets related to repo transactions, etc.	10,465,893	11,169,447
13		The amount of deductions from the assets above (line 12) (-)	3,915,909	4,261,948
14		The exposures for counterparty credit risk for repo transactions, etc.	224,826	363,161
15		The exposures for agent repo transactions	/	/
16	5	Total exposures related to repo transactions, etc. (c)	6,774,810	7,270,660
<b>Exposures related to off-balance sheet transactions (4)</b>				
17		Notional amount of off-balance sheet transactions	42,175,394	41,098,290
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	23,731,905	22,950,477
19	6	Total exposures related to off-balance sheet transactions (d)	18,443,489	18,147,813
<b>Leverage ratio on a consolidated basis (5)</b>				
20		The amount of capital (Tier1 capital) (e)	8,532,563	8,250,556
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	193,819,648	189,705,300
22		Leverage ratio on a consolidated basis ((e)/(f))	4.40%	4.34%