

Composition of Leverage Ratio

Mizuho Bank 【Non-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
On-balance sheet exposures (1)				
1		On-balance sheet exposures before deducting adjustment items	156,059,782	151,776,298
1a	1	Total assets reported in the balance sheet	175,801,704	171,434,360
1b	3	The amount of assets that are deducted from the total assets reported in the balance sheet (except adjustment items) (-)	19,741,921	19,658,061
2	7	The amount of adjustment items pertaining to Tier1 capital (-)	771,785	748,385
3		Total on-balance sheet exposures (a)	155,287,997	151,027,913
Exposures related to derivative transactions (2)				
4		RC multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Replacement cost associated with derivatives transactions, etc.	1,697,316	1,589,014
5		PFE multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Add-on amount associated with derivatives transactions, etc.	4,782,574	4,677,723
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	856,685	753,158
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	96,916	1,912
10		The amount of deductions from effective notional amount of written credit derivatives (-)	96,916	1,912
11	4	Total exposures related to derivative transactions (b)	7,336,576	7,019,896
Exposures related to repo transactions (3)				
12		The amount of assets related to repo transactions, etc.	4,376,274	5,205,480
13		The amount of deductions from the assets above (line 12) (-)	856,674	1,019,315
14		The exposures for counterparty credit risk for repo transactions, etc.	121,967	257,079
15		The exposures for agent repo transactions	-	-
16	5	Total exposures related to repo transactions, etc. (c)	3,641,567	4,443,245
Exposures related to off-balance sheet transactions (4)				
17		Notional amount of off-balance sheet transactions	42,980,121	42,059,327
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	24,044,464	23,263,697
19	6	Total exposures related to off-balance sheet transactions (d)	18,935,656	18,795,629
Leverage ratio on a non-consolidated basis (5)				
20		The amount of capital (Tier1 capital) (e)	8,190,637	7,906,835
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	185,201,797	181,286,685
22		Leverage ratio on a non-consolidated basis ((e)/(f))	4.42%	4.36%