

Composition of Leverage Ratio

Mizuho Bank [Consolidated]
As of December 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 December 31, 2019 | As of September 30, 2019 |
|---|---|--|-------------------------|--------------------------|
| On-balance sheet exposures (1) | | | | |
| 1 | | On-balance sheet exposures before deducting adjustment items | 161,550,629 | 159,980,504 |
| 1a | 1 | Total assets reported in the consolidated balance sheet | 182,695,903 | 181,679,947 |
| 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) (-) | 21,145,274 | 21,699,443 |
| 2 | 7 | The amount of adjustment items pertaining to Tier1 capital (-) | 1,027,995 | 1,034,677 |
| 3 | | Total on-balance sheet exposures (a) | 160,522,633 | 158,945,827 |
| Exposures related to derivative transactions (2) | | | | |
| 4 | | RC multiplied by 1.4 associated with derivatives transactions, etc. | - | - |
| | | Replacement cost associated with derivatives transactions, etc. | 1,695,492 | 1,835,634 |
| 5 | | PFE multiplied by 1.4 associated with derivatives transactions, etc. | - | - |
| | | Add-on amount associated with derivatives transactions, etc. | 6,417,896 | 6,835,848 |
| | | The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc. | 803,584 | 825,433 |
| 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 | 179,096 | 158,605 |
| 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 | 446,107 | 145,787 |
| 10 | | The amount of deductions from effective notional amount of written credit derivatives (-) | 446,067 | 145,787 |
| 11 | 4 | Total exposures related to derivative transactions (b) | 9,096,110 | 9,655,521 |
| Exposures related to repo transactions (3) | | | | |
| 12 | | The amount of assets related to repo transactions, etc. | 10,444,885 | 10,465,893 |
| 13 | | The amount of deductions from the assets above (line 12) (-) | 4,032,472 | 3,915,909 |
| 14 | | The exposures for counterparty credit risk for repo transactions, etc. | 202,307 | 224,826 |
| 15 | | The exposures for agent repo transactions | / | / |
| 16 | 5 | Total exposures related to repo transactions, etc. (c) | 6,614,720 | 6,774,810 |
| Exposures related to off-balance sheet transactions (4) | | | | |
| 17 | | Notional amount of off-balance sheet transactions | 42,769,244 | 42,175,394 |
| 18 | | The amount of adjustments for conversion in relation to off-balance sheet transactions (-) | 24,044,358 | 23,731,905 |
| 19 | 6 | Total exposures related to off-balance sheet transactions (d) | 18,724,886 | 18,443,489 |
| Leverage ratio on a consolidated basis (5) | | | | |
| 20 | | The amount of capital (Tier1 capital) (e) | 8,652,283 | 8,532,563 |
| 21 | 8 | Total exposures ((a)+(b)+(c)+(d)) (f) | 194,958,350 | 193,819,648 |
| 22 | | Leverage ratio on a consolidated basis ((e)/(f)) | 4.43% | 4.40% |