

## Composition of Leverage Ratio

Mizuho Bank [Consolidated]  
As of June 30, 2020

(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 June 30, 2020	As of March 31, 2020
<b>On-balance sheet exposures (1)</b>				
1		On-balance sheet exposures before deducting adjustment items	144,091,072	166,053,792
1a	1	Total assets reported in the consolidated balance sheet	168,305,843	193,735,481
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) (-)	24,214,770	27,681,689
2	7	The amount of adjustment items pertaining to Tier1 capital (-)	816,966	816,435
3		Total on-balance sheet exposures (a)	143,274,105	165,237,356
<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.	2,029,213	2,323,775
5		PFE multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Add-on amount associated with derivatives transactions, etc.	6,989,930	6,844,105
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	903,604	1,153,229
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	255,155	266,007
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	1,248,176	525,593
10		The amount of deductions from effective notional amount of written credit derivatives (-)	1,202,618	486,338
11	4	Total exposures related to derivative transactions (b)	10,223,461	10,626,373
<b>Exposures related to repo transactions (3)</b>				
12		The amount of assets related to repo transactions, etc.	12,928,983	15,234,147
13		The amount of deductions from the assets above (line 12) (-)	3,766,088	4,024,008
14		The exposures for counterparty credit risk for repo transactions, etc.	284,935	317,557
15		The exposures for agent repo transactions		
16	5	Total exposures related to repo transactions, etc. (c)	9,447,830	11,527,696
<b>Exposures related to off-balance sheet transactions (4)</b>				
17		Notional amount of off-balance sheet transactions	46,589,450	41,545,342
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	26,740,027	23,592,844
19	6	Total exposures related to off-balance sheet transactions (d)	19,849,422	17,952,497
<b>Leverage ratio on a consolidated basis (5)</b>				
20		The amount of capital (Tier1 capital) (e)	8,401,675	8,274,743
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	182,794,820	205,343,924
22		Leverage ratio on a consolidated basis ((e)/(f))	4.59%	4.02%
<b>Leverage ratio on a consolidated basis (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) (6)</b>				
		Total exposures (f)	182,794,820	
		The amount of deposits with the Bank of Japan	30,855,793	
		Total exposures (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) (f')	213,650,613	
		Leverage ratio on a consolidated basis (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) ((e)/(f'))	3.93%	

### The key drivers of material changes observed from the end of the previous reporting period to the end of the current reporting period

Leverage ratio as of June 30, 2020 is higher than March 31, 2020 due to a decrease in the total exposures as a result of the exclusion of deposits with the Bank of Japan, based on the amendment of Japanese Financial Services Agency(JFSA) Notification on June 30, 2020, under the provision to Paragraph 4 of Article 6 of the notification of JFSA No. 11, 2019.