

## Composition of Leverage Ratio

Mizuho Bank 【Non-Consolidated】  
As of June 30, 2021

(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, 2021	As of March 31, 2021
<b>On-balance sheet exposures (1)</b>				
1		On-balance sheet exposures before deducting adjustment items	143,378,737	143,528,478
1a	1	Total assets reported in the balance sheet	166,142,836	161,280,068
1b	3	The amount of assets that are deducted from the total assets reported in the balance sheet (except adjustment items) (-)	22,764,098	17,751,590
2	7	The amount of adjustment items pertaining to Tier1 capital (-)	616,083	641,920
3		Total on-balance sheet exposures (a)	142,762,653	142,886,557
<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.	1,651,766	2,630,330
5		PFE multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Add-on amount associated with derivatives transactions, etc.	6,474,076	6,300,284
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	776,247	938,517
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	3,026,113	2,396,692
10		The amount of deductions from effective notional amount of written credit derivatives (-)	3,020,582	2,391,156
11	4	Total exposures related to derivative transactions (b)	8,907,620	9,874,668
<b>Exposures related to repo transactions (3)</b>				
12		The amount of assets related to repo transactions, etc.	8,488,823	2,527,702
13		The amount of deductions from the assets above (line 12) (-)	55,305	38,752
14		The exposures for counterparty credit risk for repo transactions, etc.	73,904	61,026
15		The exposures for agent repo transactions	/	/
16	5	Total exposures related to repo transactions, etc. (c)	8,507,422	2,549,977
<b>Exposures related to off-balance sheet transactions (4)</b>				
17		Notional amount of off-balance sheet transactions	48,825,126	51,250,919
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	26,666,824	28,477,202
19	6	Total exposures related to off-balance sheet transactions (d)	22,158,301	22,773,716
<b>Leverage ratio on a non-consolidated basis (5)</b>				
20		The amount of capital (Tier1 capital) (e)	8,462,318	8,405,643
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	182,335,999	178,084,920
22		Leverage ratio on a non-consolidated basis ((e)/(f))	4.64%	4.72%
<b>Leverage ratio on a non-consolidated basis (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) (6)</b>				
		Total exposures (f)	182,335,999	178,084,920
		The amount of deposits with the Bank of Japan	31,810,340	37,603,230
		Total exposures (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) (f')	214,146,339	215,688,150
		Leverage ratio on a non-consolidated basis (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) ((e)/(f'))	3.95%	3.89%