

Composition of Leverage Ratio

Mizuho Bank [Consolidated]
As of September 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 September 30, 2021	As of June 30, 2021
On-balance sheet exposures (1)				
1		On-balance sheet exposures before deducting adjustment items	147,311,681	149,361,282
1a	1	Total assets reported in the consolidated balance sheet	172,487,427	174,926,268
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) (-)	25,175,745	25,564,986
2	7	The amount of adjustment items pertaining to Tier1 capital (-)	835,699	870,626
3		Total on-balance sheet exposures (a)	146,475,982	148,490,656
Exposures related to derivative transactions (2)				
4		RC multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Replacement cost associated with derivatives transactions, etc.	2,032,438	1,998,175
5		PFE multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Add-on amount associated with derivatives transactions, etc.	8,578,254	9,551,117
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	806,490	771,055
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	171,513	169,806
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	3,455,847	3,666,891
10		The amount of deductions from effective notional amount of written credit derivatives (-)	3,385,746	3,595,526
11	4	Total exposures related to derivative transactions (b)	11,658,798	12,561,521
Exposures related to repo transactions (3)				
12		The amount of assets related to repo transactions, etc.	13,522,804	14,155,270
13		The amount of deductions from the assets above (line 12) (-)	3,885,362	3,609,503
14		The exposures for counterparty credit risk for repo transactions, etc.	187,553	162,434
15		The exposures for agent repo transactions	-	-
16	5	Total exposures related to repo transactions, etc. (c)	9,824,995	10,708,201
Exposures related to off-balance sheet transactions (4)				
17		Notional amount of off-balance sheet transactions	48,753,121	48,147,748
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	26,719,397	26,337,512
19	6	Total exposures related to off-balance sheet transactions (d)	22,033,724	21,810,235
Leverage ratio on a consolidated basis (5)				
20		The amount of capital (Tier1 capital) (e)	9,186,642	8,981,480
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	189,993,500	193,570,615
22		Leverage ratio on a consolidated basis ((e)/(f))	4.83%	4.63%
Leverage ratio on a consolidated basis (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) (6)				
		Total exposures (f)	189,993,500	193,570,615
		The amount of deposits with the Bank of Japan	35,706,671	31,810,340
		Total exposures (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) (f')	225,700,172	225,380,955
		Leverage ratio on a consolidated basis (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) ((e)/(f'))	4.07%	3.98%