

Composition of Leverage Ratio

Mizuho Bank [Non-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	140,957,676	143,378,737
1a	1	Total assets reported in the balance sheet	163,330,794	166,142,836
1b	3	The amount of assets that are deducted from the total assets reported in the balance sheet (except adjustment items) (-)	22,373,118	22,764,098
2	7	The amount of adjustment items pertaining to Tier1 capital (-)	595,024	616,083
3		Total on-balance sheet exposures (a)	140,362,652	142,762,653
Exposures related to derivative transactions (2)				
4		RC multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Replacement cost associated with derivatives transactions, etc.	1,595,207	1,651,766
5		PFE multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Add-on amount associated with derivatives transactions, etc.	5,993,267	6,474,076
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	819,368	776,247
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	3,130,131	3,026,113
10		The amount of deductions from effective notional amount of written credit derivatives (-)	3,124,534	3,020,582
11	4	Total exposures related to derivative transactions (b)	8,413,441	8,907,620
Exposures related to repo transactions (3)				
12		The amount of assets related to repo transactions, etc.	8,019,741	8,488,823
13		The amount of deductions from the assets above (line 12) (-)	156,730	55,305
14		The exposures for counterparty credit risk for repo transactions, etc.	92,234	73,904
15		The exposures for agent repo transactions	/	/
16	5	Total exposures related to repo transactions, etc. (c)	7,955,245	8,507,422
Exposures related to off-balance sheet transactions (4)				
17		Notional amount of off-balance sheet transactions	49,333,439	48,825,126
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	26,971,903	26,666,824
19	6	Total exposures related to off-balance sheet transactions (d)	22,361,535	22,158,301
Leverage ratio on a non-consolidated basis (5)				
20		The amount of capital (Tier1 capital) (e)	8,634,607	8,462,318
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	179,092,874	182,335,999
22		Leverage ratio on a non-consolidated basis ((e)/(f))	4.82%	4.64%
Leverage ratio on a non-consolidated basis (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) (6)				
		Total exposures (f)	179,092,874	182,335,999
		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')	214,799,545	214,146,339
		Leverage ratio on a non-consolidated basis (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) ((e)/(f'))	4.01%	3.95%