

Composition of Leverage Ratio

Mizuho Bank [Non-Consolidated]
As of December 31, 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 December 31, 2021	As of September 30, 2021
On-balance sheet exposures (1)				
1		On-balance sheet exposures before deducting adjustment items	139,608,397	140,957,676
1a	1	Total assets reported in the balance sheet	163,643,512	163,330,794
1b	3	The amount of assets that are deducted from the total assets reported in the balance sheet (except adjustment items) (-)	24,035,114	22,373,118
2	7	The amount of adjustment items pertaining to Tier1 capital (-)	563,839	595,024
3		Total on-balance sheet exposures (a)	139,044,558	140,362,652
Exposures related to derivative transactions (2)				
4		RC multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Replacement cost associated with derivatives transactions, etc.	1,513,360	1,595,207
5		PFE multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Add-on amount associated with derivatives transactions, etc.	6,284,229	5,993,267
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	893,044	819,368
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	1,694,839	3,130,131
10		The amount of deductions from effective notional amount of written credit derivatives (-)	1,692,068	3,124,534
11	4	Total exposures related to derivative transactions (b)	8,693,407	8,413,441
Exposures related to repo transactions (3)				
12		The amount of assets related to repo transactions, etc.	8,824,048	8,019,741
13		The amount of deductions from the assets above (line 12) (-)	171,604	156,730
14		The exposures for counterparty credit risk for repo transactions, etc.	76,169	92,234
15		The exposures for agent repo transactions	-	-
16	5	Total exposures related to repo transactions, etc. (c)	8,728,613	7,955,245
Exposures related to off-balance sheet transactions (4)				
17		Notional amount of off-balance sheet transactions	51,117,560	49,333,439
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	27,780,328	26,971,903
19	6	Total exposures related to off-balance sheet transactions (d)	23,337,231	22,361,535
Leverage ratio on a non-consolidated basis (5)				
20		The amount of capital (Tier1 capital) (e)	8,300,952	8,634,607
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	179,803,810	179,092,874
22		Leverage ratio on a non-consolidated basis ((e)/(f))	4.61%	4.82%
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)	179,803,810	179,092,874
		The amount of deposits with the Bank of Japan	33,471,783	35,706,671
		Total exposures (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) (f')	213,275,593	214,799,545
		Leverage ratio on a non-consolidated basis (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) ((e)/(f'))	3.89%	4.01%