

Composition of Leverage Ratio

Mizuho Bank [Non-Consolidated]
As of March 31, 2022

(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 March 31, 2022	As of December 31, 2021
On-balance sheet exposures (1)				
1		On-balance sheet exposures before deducting adjustment items	150,568,174	139,608,397
1a	1	Total assets reported in the balance sheet	172,686,421	163,643,512
1b	3	The amount of assets that are deducted from the total assets reported in the balance sheet (except adjustment items) (-)	22,118,247	24,035,114
2	7	The amount of adjustment items pertaining to Tier1 capital (-)	563,692	563,839
3		Total on-balance sheet exposures (a)	150,004,481	139,044,558
Exposures related to derivative transactions (2)				
4		RC multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Replacement cost associated with derivatives transactions, etc.	2,101,085	1,513,360
5		PFE multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Add-on amount associated with derivatives transactions, etc.	6,691,745	6,284,229
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	1,536,029	893,044
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	1,724,170	1,694,839
10		The amount of deductions from effective notional amount of written credit derivatives (-)	1,717,264	1,692,068
11	4	Total exposures related to derivative transactions (b)	10,335,766	8,693,407
Exposures related to repo transactions (3)				
12		The amount of assets related to repo transactions, etc.	1,835,515	8,824,048
13		The amount of deductions from the assets above (line 12) (-)	223,218	171,604
14		The exposures for counterparty credit risk for repo transactions, etc.	89,556	76,169
15		The exposures for agent repo transactions	/	/
16	5	Total exposures related to repo transactions, etc. (c)	1,701,853	8,728,613
Exposures related to off-balance sheet transactions (4)				
17		Notional amount of off-balance sheet transactions	52,262,523	51,117,560
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	28,621,526	27,780,328
19	6	Total exposures related to off-balance sheet transactions (d)	23,640,997	23,337,231
Leverage ratio on a non-consolidated basis (5)				
20		The amount of capital (Tier1 capital) (e)	7,919,996	8,300,952
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	185,683,098	179,803,810
22		Leverage ratio on a non-consolidated basis ((e)/(f))	4.26%	4.61%
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)	185,683,098	179,803,810
		The amount of deposits with the Bank of Japan	36,353,698	33,471,783
		Total exposures (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) (f')	222,036,797	213,275,593
		Leverage ratio on a non-consolidated basis (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) ((e)/(f'))	3.56%	3.89%