

Composition of Leverage Ratio

Mizuho Bank 【Non-Consolidated】
As of June 30, 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 June 30, 2022	As of March 31, 2022
On-balance sheet exposures (1)				
1		On-balance sheet exposures before deducting adjustment items	158,940,088	150,568,174
1a	1	Total assets reported in the balance sheet	188,388,534	172,686,421
1b	3	The amount of assets that are deducted from the total assets reported in the balance sheet (except adjustment items) (-)	29,448,446	22,118,247
2	7	The amount of adjustment items pertaining to Tier1 capital (-)	587,405	563,692
3		Total on-balance sheet exposures (a)	158,352,683	150,004,481
Exposures related to derivative transactions (2)				
4		RC multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Replacement cost associated with derivatives transactions, etc.	2,874,240	2,101,085
5		PFE multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Add-on amount associated with derivatives transactions, etc.	7,441,771	6,691,745
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	1,802,477	1,536,029
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	2,204,402	1,724,170
10		The amount of deductions from effective notional amount of written credit derivatives (-)	2,172,826	1,717,264
11	4	Total exposures related to derivative transactions (b)	12,150,065	10,335,766
Exposures related to repo transactions (3)				
12		The amount of assets related to repo transactions, etc.	1,651,191	1,835,515
13		The amount of deductions from the assets above (line 12) (-)	216,328	223,218
14		The exposures for counterparty credit risk for repo transactions, etc.	540,873	89,556
15		The exposures for agent repo transactions	/	/
16	5	Total exposures related to repo transactions, etc. (c)	1,975,736	1,701,853
Exposures related to off-balance sheet transactions (4)				
17		Notional amount of off-balance sheet transactions	56,461,140	52,262,523
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	30,059,064	28,621,526
19	6	Total exposures related to off-balance sheet transactions (d)	26,402,075	23,640,997
Leverage ratio on a non-consolidated basis (5)				
20		The amount of capital (Tier1 capital) (e)	7,756,800	7,919,996
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	198,880,561	185,683,098
22		Leverage ratio on a non-consolidated basis ((e)/(f))	3.90%	4.26%
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)	198,880,561	185,683,098
		The amount of deposits with the Bank of Japan	35,504,938	36,353,698
		Total exposures (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) (f')	234,385,499	222,036,797
		Leverage ratio on a non-consolidated basis (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) ((e)/(f'))	3.30%	3.56%