

## Composition of Leverage Ratio

Mizuho Bank [Consolidated]  
As of September 30, 2020

(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, 2020	As of June 30, 2020
<b>On-balance sheet exposures (1)</b>				
1		On-balance sheet exposures before deducting adjustment items	145,598,996	144,091,072
1a	1	Total assets reported in the consolidated balance sheet	165,669,763	168,305,843
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) (-)	20,070,767	24,214,770
2	7	The amount of adjustment items pertaining to Tier1 capital (-)	842,836	816,966
3		Total on-balance sheet exposures (a)	144,756,159	143,274,105
<b>Exposures related to derivative transactions (2)</b>				
4		RC multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Replacement cost associated with derivatives transactions, etc.	2,133,383	2,029,213
5		PFE multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Add-on amount associated with derivatives transactions, etc.	7,289,606	6,989,930
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	805,216	903,604
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	227,265	255,155
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	1,952,924	1,248,176
10		The amount of deductions from effective notional amount of written credit derivatives (-)	1,902,058	1,202,618
11	4	Total exposures related to derivative transactions (b)	10,506,338	10,223,461
<b>Exposures related to repo transactions (3)</b>				
12		The amount of assets related to repo transactions, etc.	9,018,803	12,928,983
13		The amount of deductions from the assets above (line 12) (-)	3,533,933	3,766,088
14		The exposures for counterparty credit risk for repo transactions, etc.	451,282	284,935
15		The exposures for agent repo transactions	-	-
16	5	Total exposures related to repo transactions, etc. (c)	5,936,152	9,447,830
<b>Exposures related to off-balance sheet transactions (4)</b>				
17		Notional amount of off-balance sheet transactions	47,337,694	46,589,450
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	26,857,234	26,740,027
19	6	Total exposures related to off-balance sheet transactions (d)	20,480,459	19,849,422
<b>Leverage ratio on a consolidated basis (5)</b>				
20		The amount of capital (Tier1 capital) (e)	8,764,985	8,401,675
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	181,679,109	182,794,820
22		Leverage ratio on a consolidated basis ((e)/(f))	4.82%	4.59%
<b>Leverage ratio on a consolidated basis (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) (6)</b>				
		Total exposures (f)	181,679,109	182,794,820
		The amount of deposits with the Bank of Japan	33,896,675	30,855,793
		Total exposures (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) (f')	215,575,784	213,650,613
		Leverage ratio on a consolidated basis (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) ((e)/(f'))	4.06%	3.93%