

Composition of Leverage Ratio

Mizuho Bank [Non-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
On-balance sheet exposures (1)				
1		On-balance sheet exposures before deducting adjustment items	140,866,146	139,411,515
1a	1	Total assets reported in the balance sheet	159,520,394	162,764,896
1b	3	The amount of assets that are deducted from the total assets reported in the balance sheet (except adjustment items) (-)	18,654,247	23,353,381
2	7	The amount of adjustment items pertaining to Tier1 capital (-)	713,464	682,363
3		Total on-balance sheet exposures (a)	140,152,682	138,729,151
Exposures related to derivative transactions (2)				
4		RC multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Replacement cost associated with derivatives transactions, etc.	1,876,284	1,726,048
5		PFE multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Add-on amount associated with derivatives transactions, etc.	5,235,596	4,935,049
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	856,186	951,517
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	1,625,525	1,057,741
10		The amount of deductions from effective notional amount of written credit derivatives (-)	1,620,234	1,052,354
11	4	Total exposures related to derivative transactions (b)	7,973,357	7,618,002
Exposures related to repo transactions (3)				
12		The amount of assets related to repo transactions, etc.	3,491,029	7,476,280
13		The amount of deductions from the assets above (line 12) (-)	18,252	59,169
14		The exposures for counterparty credit risk for repo transactions, etc.	146,538	201,606
15		The exposures for agent repo transactions	-	-
16	5	Total exposures related to repo transactions, etc. (c)	3,619,316	7,618,717
Exposures related to off-balance sheet transactions (4)				
17		Notional amount of off-balance sheet transactions	47,879,303	47,413,448
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	27,020,422	27,023,471
19	6	Total exposures related to off-balance sheet transactions (d)	20,858,881	20,389,976
Leverage ratio on a non-consolidated basis (5)				
20		The amount of capital (Tier1 capital) (e)	8,380,677	8,047,381
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	172,604,237	174,355,847
22		Leverage ratio on a non-consolidated basis ((e)/(f))	4.85%	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)	172,604,237	174,355,847
		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')	206,500,913	205,211,640
		Leverage ratio on a non-consolidated basis (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) ((e)/(f'))	4.05%	3.92%