

Composition of Leverage Ratio

Mizuho Bank [Consolidated]
As of December 31, 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 December 31, 2020	As of September 30, 2020
On-balance sheet exposures (1)				
1		On-balance sheet exposures before deducting adjustment items	144,047,856	145,598,996
1a	1	Total assets reported in the consolidated balance sheet	165,193,652	165,669,763
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) (-)	21,145,796	20,070,767
2	7	The amount of adjustment items pertaining to Tier1 capital (-)	821,196	842,836
3		Total on-balance sheet exposures (a)	143,226,659	144,756,159
Exposures related to derivative transactions (2)				
4		RC multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Replacement cost associated with derivatives transactions, etc.	2,025,455	2,133,383
5		PFE multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Add-on amount associated with derivatives transactions, etc.	7,639,009	7,289,606
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	770,132	805,216
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	281,838	227,265
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	2,516,228	1,952,924
10		The amount of deductions from effective notional amount of written credit derivatives (-)	2,447,233	1,902,058
11	4	Total exposures related to derivative transactions (b)	10,785,431	10,506,338
Exposures related to repo transactions (3)				
12		The amount of assets related to repo transactions, etc.	9,716,176	9,018,803
13		The amount of deductions from the assets above (line 12) (-)	4,496,166	3,533,933
14		The exposures for counterparty credit risk for repo transactions, etc.	512,943	451,282
15		The exposures for agent repo transactions		
16	5	Total exposures related to repo transactions, etc. (c)	5,732,954	5,936,152
Exposures related to off-balance sheet transactions (4)				
17		Notional amount of off-balance sheet transactions	48,397,429	47,337,694
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	27,476,713	26,857,234
19	6	Total exposures related to off-balance sheet transactions (d)	20,920,716	20,480,459
Leverage ratio on a consolidated basis (5)				
20		The amount of capital (Tier1 capital) (e)	8,807,467	8,764,985
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	180,665,762	181,679,109
22		Leverage ratio on a consolidated basis ((e)/(f))	4.87%	4.82%
Leverage ratio on a consolidated basis (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) (6)				
		Total exposures (f)	180,665,762	181,679,109
		The amount of deposits with the Bank of Japan	33,245,043	33,896,675
		Total exposures (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) (f')	213,910,805	215,575,784
		Leverage ratio on a consolidated basis (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) ((e)/(f'))	4.11%	4.06%