

Composition of Leverage Ratio

Mizuho Bank [Non-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	139,216,238	140,866,146
1a	1	Total assets reported in the balance sheet	158,279,955	159,520,394
1b	3	The amount of assets that are deducted from the total assets reported in the balance sheet (except adjustment items) (-)	19,063,717	18,654,247
2	7	The amount of adjustment items pertaining to Tier1 capital (-)	699,410	713,464
3		Total on-balance sheet exposures (a)	138,516,828	140,152,682
Exposures related to derivative transactions (2)				
4		RC multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Replacement cost associated with derivatives transactions, etc.	1,728,826	1,876,284
5		PFE multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Add-on amount associated with derivatives transactions, etc.	5,452,984	5,235,596
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	884,332	856,186
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	2,072,297	1,625,525
10		The amount of deductions from effective notional amount of written credit derivatives (-)	2,067,121	1,620,234
11	4	Total exposures related to derivative transactions (b)	8,071,318	7,973,357
Exposures related to repo transactions (3)				
12		The amount of assets related to repo transactions, etc.	4,050,413	3,491,029
13		The amount of deductions from the assets above (line 12) (-)	612,372	18,252
14		The exposures for counterparty credit risk for repo transactions, etc.	115,735	146,538
15		The exposures for agent repo transactions	-	-
16	5	Total exposures related to repo transactions, etc. (c)	3,553,775	3,619,316
Exposures related to off-balance sheet transactions (4)				
17		Notional amount of off-balance sheet transactions	48,892,302	47,879,303
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	27,634,559	27,020,422
19	6	Total exposures related to off-balance sheet transactions (d)	21,257,743	20,858,881
Leverage ratio on a non-consolidated basis (5)				
20		The amount of capital (Tier1 capital) (e)	8,421,848	8,380,677
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	171,399,666	172,604,237
22		Leverage ratio on a non-consolidated basis ((e)/(f))	4.91%	4.85%
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)	171,399,666	172,604,237
		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')	204,644,709	206,500,913
		Leverage ratio on a non-consolidated basis (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) ((e)/(f'))	4.11%	4.05%