

Composition of Leverage Ratio

Mizuho Bank [Consolidated]
As of March 31, 2021

(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 March 31, 2021	As of December 31, 2020
On-balance sheet exposures (1)				
1		On-balance sheet exposures before deducting adjustment items	148,747,152	144,047,856
1a	1	Total assets reported in the consolidated balance sheet	168,780,260	165,193,652
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) (-)	20,033,108	21,145,796
2	7	The amount of adjustment items pertaining to Tier1 capital (-)	952,090	821,196
3		Total on-balance sheet exposures (a)	147,795,061	143,226,659
Exposures related to derivative transactions (2)				
4		RC multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Replacement cost associated with derivatives transactions, etc.	3,049,389	2,025,455
5		PFE multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Add-on amount associated with derivatives transactions, etc.	9,192,068	7,639,009
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	891,304	770,132
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	192,889	281,838
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	3,026,801	2,516,228
10		The amount of deductions from effective notional amount of written credit derivatives (-)	2,925,742	2,447,233
11	4	Total exposures related to derivative transactions (b)	13,426,709	10,785,431
Exposures related to repo transactions (3)				
12		The amount of assets related to repo transactions, etc.	7,919,174	9,716,176
13		The amount of deductions from the assets above (line 12) (-)	3,251,654	4,496,166
14		The exposures for counterparty credit risk for repo transactions, etc.	291,250	512,943
15		The exposures for agent repo transactions	-	-
16	5	Total exposures related to repo transactions, etc. (c)	4,958,770	5,732,954
Exposures related to off-balance sheet transactions (4)				
17		Notional amount of off-balance sheet transactions	50,770,480	48,397,429
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	28,275,750	27,476,713
19	6	Total exposures related to off-balance sheet transactions (d)	22,494,729	20,920,716
Leverage ratio on a consolidated basis (5)				
20		The amount of capital (Tier1 capital) (e)	8,818,796	8,807,467
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	188,675,271	180,665,762
22		Leverage ratio on a consolidated basis ((e)/(f))	4.67%	4.87%
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)	188,675,271	180,665,762
		The amount of deposits with the Bank of Japan	37,603,230	33,245,043
		Total exposures (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) (f')	226,278,501	213,910,805
		Leverage ratio on a consolidated basis (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) ((e)/(f'))	3.89%	4.11%