

Composition of Leverage Ratio

Mizuho Bank 【Non-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	143,528,478	139,216,238
1a	1	Total assets reported in the balance sheet	161,280,068	158,279,955
1b	3	The amount of assets that are deducted from the total assets reported in the balance sheet (except adjustment items) (-)	17,751,590	19,063,717
2	7	The amount of adjustment items pertaining to Tier1 capital (-)	641,920	699,410
3		Total on-balance sheet exposures (a)	142,886,557	138,516,828
Exposures related to derivative transactions (2)				
4		RC multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Replacement cost associated with derivatives transactions, etc.	2,630,330	1,728,826
5		PFE multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Add-on amount associated with derivatives transactions, etc.	6,300,284	5,452,984
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	938,517	884,332
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	2,396,692	2,072,297
10		The amount of deductions from effective notional amount of written credit derivatives (-)	2,391,156	2,067,121
11	4	Total exposures related to derivative transactions (b)	9,874,668	8,071,318
Exposures related to repo transactions (3)				
12		The amount of assets related to repo transactions, etc.	2,527,702	4,050,413
13		The amount of deductions from the assets above (line 12) (-)	38,752	612,372
14		The exposures for counterparty credit risk for repo transactions, etc.	61,026	115,735
15		The exposures for agent repo transactions	/	/
16	5	Total exposures related to repo transactions, etc. (c)	2,549,977	3,553,775
Exposures related to off-balance sheet transactions (4)				
17		Notional amount of off-balance sheet transactions	51,250,919	48,892,302
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	28,477,202	27,634,559
19	6	Total exposures related to off-balance sheet transactions (d)	22,773,716	21,257,743
Leverage ratio on a non-consolidated basis (5)				
20		The amount of capital (Tier1 capital) (e)	8,405,643	8,421,848
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	178,084,920	171,399,666
22		Leverage ratio on a non-consolidated basis ((e)/(f))	4.72%	4.91%
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)	178,084,920	171,399,666
		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')	215,688,150	204,644,709
		Leverage ratio on a non-consolidated basis (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) ((e)/(f'))	3.89%	4.11%