

Composition of Leverage Ratio

Mizuho Bank [Consolidated]
As of June 30, 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 June 30, 2021	As of March 31, 2021
On-balance sheet exposures (1)				
1		On-balance sheet exposures before deducting adjustment items	149,361,282	148,747,152
1a	1	Total assets reported in the consolidated balance sheet	174,926,268	168,780,260
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) (-)	25,564,986	20,033,108
2	7	The amount of adjustment items pertaining to Tier1 capital (-)	870,626	952,090
3		Total on-balance sheet exposures (a)	148,490,656	147,795,061
Exposures related to derivative transactions (2)				
4		RC multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Replacement cost associated with derivatives transactions, etc.	1,998,175	3,049,389
5		PFE multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Add-on amount associated with derivatives transactions, etc.	9,551,117	9,192,068
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	771,055	891,304
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	169,806	192,889
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	3,666,891	3,026,801
10		The amount of deductions from effective notional amount of written credit derivatives (-)	3,595,526	2,925,742
11	4	Total exposures related to derivative transactions (b)	12,561,521	13,426,709
Exposures related to repo transactions (3)				
12		The amount of assets related to repo transactions, etc.	14,155,270	7,919,174
13		The amount of deductions from the assets above (line 12) (-)	3,609,503	3,251,654
14		The exposures for counterparty credit risk for repo transactions, etc.	162,434	291,250
15		The exposures for agent repo transactions	-	-
16	5	Total exposures related to repo transactions, etc. (c)	10,708,201	4,958,770
Exposures related to off-balance sheet transactions (4)				
17		Notional amount of off-balance sheet transactions	48,147,748	50,770,480
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	26,337,512	28,275,750
19	6	Total exposures related to off-balance sheet transactions (d)	21,810,235	22,494,729
Leverage ratio on a consolidated basis (5)				
20		The amount of capital (Tier1 capital) (e)	8,981,480	8,818,796
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	193,570,615	188,675,271
22		Leverage ratio on a consolidated basis ((e)/(f))	4.63%	4.67%
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)	193,570,615	188,675,271
		The amount of deposits with the Bank of Japan	31,810,340	37,603,230
		Total exposures (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) (f')	225,380,955	226,278,501
		Leverage ratio on a consolidated basis (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) ((e)/(f'))	3.98%	3.89%