

Composition of Leverage Ratio

Mizuho Bank [Consolidated]
As of December 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 December 31, 2021	As of September 30, 2021
On-balance sheet exposures (1)				
1		On-balance sheet exposures before deducting adjustment items	145,538,411	147,311,681
1a	1	Total assets reported in the consolidated balance sheet	172,697,903	172,487,427
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) (-)	27,159,492	25,175,745
2	7	The amount of adjustment items pertaining to Tier1 capital (-)	778,657	835,699
3		Total on-balance sheet exposures (a)	144,759,754	146,475,982
Exposures related to derivative transactions (2)				
4		RC multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Replacement cost associated with derivatives transactions, etc.	1,907,892	2,032,438
5		PFE multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Add-on amount associated with derivatives transactions, etc.	7,806,833	8,578,254
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	747,524	806,490
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	192,158	171,513
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	2,110,765	3,455,847
10		The amount of deductions from effective notional amount of written credit derivatives (-)	2,008,100	3,385,746
11	4	Total exposures related to derivative transactions (b)	10,757,074	11,658,798
Exposures related to repo transactions (3)				
12		The amount of assets related to repo transactions, etc.	14,656,894	13,522,804
13		The amount of deductions from the assets above (line 12) (-)	3,855,212	3,885,362
14		The exposures for counterparty credit risk for repo transactions, etc.	184,266	187,553
15		The exposures for agent repo transactions	-	-
16	5	Total exposures related to repo transactions, etc. (c)	10,985,948	9,824,995
Exposures related to off-balance sheet transactions (4)				
17		Notional amount of off-balance sheet transactions	50,469,317	48,753,121
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	27,511,522	26,719,397
19	6	Total exposures related to off-balance sheet transactions (d)	22,957,795	22,033,724
Leverage ratio on a consolidated basis (5)				
20		The amount of capital (Tier1 capital) (e)	8,898,130	9,186,642
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	189,460,572	189,993,500
22		Leverage ratio on a consolidated basis ((e)/(f))	4.69%	4.83%
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)	189,460,572	189,993,500
		The amount of deposits with the Bank of Japan	33,471,783	35,706,671
		Total exposures (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) (f')	222,932,355	225,700,172
		Leverage ratio on a consolidated basis (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) ((e)/(f'))	3.99%	4.07%