

Composition of Leverage Ratio

Mizuho Bank [Consolidated]
As of March 31, 2022

(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, 2022	As of December 31, 2021
On-balance sheet exposures (1)				
1		On-balance sheet exposures before deducting adjustment items	156,642,905	145,538,411
1a	1	Total assets reported in the consolidated balance sheet	180,451,368	172,697,903
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) (-)	23,808,462	27,159,492
2	7	The amount of adjustment items pertaining to Tier1 capital (-)	751,235	778,657
3		Total on-balance sheet exposures (a)	155,891,670	144,759,754
Exposures related to derivative transactions (2)				
4		RC multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Replacement cost associated with derivatives transactions, etc.	2,640,066	1,907,892
5		PFE multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Add-on amount associated with derivatives transactions, etc.	10,848,135	7,806,833
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	1,430,728	747,524
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	161,547	192,158
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	2,425,762	2,110,765
10		The amount of deductions from effective notional amount of written credit derivatives (-)	2,296,133	2,008,100
11	4	Total exposures related to derivative transactions (b)	15,210,106	10,757,074
Exposures related to repo transactions (3)				
12		The amount of assets related to repo transactions, etc.	8,354,100	14,656,894
13		The amount of deductions from the assets above (line 12) (-)	3,828,975	3,855,212
14		The exposures for counterparty credit risk for repo transactions, etc.	229,632	184,266
15		The exposures for agent repo transactions	-	-
16	5	Total exposures related to repo transactions, etc. (c)	4,754,758	10,985,948
Exposures related to off-balance sheet transactions (4)				
17		Notional amount of off-balance sheet transactions	51,427,402	50,469,317
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	28,242,556	27,511,522
19	6	Total exposures related to off-balance sheet transactions (d)	23,184,846	22,957,795
Leverage ratio on a consolidated basis (5)				
20		The amount of capital (Tier1 capital) (e)	8,604,533	8,898,130
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	199,041,381	189,460,572
22		Leverage ratio on a consolidated basis ((e)/(f))	4.32%	4.69%
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)	199,041,381	189,460,572
		The amount of deposits with the Bank of Japan	36,353,698	33,471,783
		Total exposures (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) (f')	235,395,080	222,932,355
		Leverage ratio on a consolidated basis (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) ((e)/(f'))	3.65%	3.99%