

Composition of Leverage Ratio

Mizuho Bank [Consolidated]
As of June 30, 2023

(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, 2023	As of March 31, 2023
On-balance sheet exposures (1)				
1		On-balance sheet exposures before deducting adjustment items	170,030,119	160,686,814
1a	1	Total assets reported in the consolidated balance sheet	199,362,349	183,937,337
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) (-)	29,332,229	23,250,523
2	7	The amount of adjustment items pertaining to Tier1 capital (-)	718,286	738,318
3		Total on-balance sheet exposures (a)	169,311,832	159,948,495
Exposures related to derivative transactions (2)				
4		RC multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Replacement cost associated with derivatives transactions, etc.	3,326,143	2,479,416
5		PFE multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Add-on amount associated with derivatives transactions, etc.	12,003,507	11,827,046
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	1,352,389	747,720
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	270,258	203,961
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	4,137,460	3,789,068
10		The amount of deductions from effective notional amount of written credit derivatives (-)	3,854,101	3,620,102
11	4	Total exposures related to derivative transactions (b)	17,235,658	15,427,111
Exposures related to repo transactions (3)				
12		The amount of assets related to repo transactions, etc.	10,048,325	7,360,113
13		The amount of deductions from the assets above (line 12) (-)	3,279,954	2,668,128
14		The exposures for counterparty credit risk for repo transactions, etc.	796,205	745,196
15		The exposures for agent repo transactions		
16	5	Total exposures related to repo transactions, etc. (c)	7,564,576	5,437,181
Exposures related to off-balance sheet transactions (4)				
17		Notional amount of off-balance sheet transactions	58,659,040	56,480,651
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	31,155,698	30,063,097
19	6	Total exposures related to off-balance sheet transactions (d)	27,503,341	26,417,554
Leverage ratio on a consolidated basis (5)				
20		The amount of capital (Tier1 capital) (e)	8,818,585	8,356,581
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	221,615,410	207,230,343
22		Leverage ratio on a consolidated basis ((e)/(f))	3.97%	4.03%
		National minimum leverage ratio requirement	3.00%	3.00%
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)	221,615,410	207,230,343
		The amount of deposits with the Bank of Japan	44,085,301	48,469,068
		Total exposures (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) (f')	265,700,711	255,699,411
		Leverage ratio on a consolidated basis (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) ((e)/(f'))	3.31%	3.26%