

Composition of Leverage Ratio

Mizuho Bank [Non-Consolidated]
As of September 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 September 30, 2023 | As of June 30, 2023 |
|-------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------|---------------------|
| On-balance sheet exposures (1) | | | | |
| 1 | | On-balance sheet exposures before deducting adjustment items | 162,626,996 | 159,970,737 |
| 1a | 1 | Total assets reported in the balance sheet | 198,507,250 | 192,950,712 |
| 1b | 3 | The amount of assets that are deducted from the total assets reported in the balance sheet (except adjustment items) (-) | 35,880,253 | 32,979,975 |
| 2 | 7 | The amount of adjustment items pertaining to Tier1 capital (-) | 544,449 | 535,330 |
| 3 | | Total on-balance sheet exposures (a) | 162,082,546 | 159,435,406 |
| Exposures related to derivative transactions (2) | | | | |
| 4 | | RC multiplied by 1.4 associated with derivatives transactions, etc. | - | - |
| | | Replacement cost associated with derivatives transactions, etc. | 2,796,607 | 2,644,891 |
| 5 | | PFE multiplied by 1.4 associated with derivatives transactions, etc. | - | - |
| | | Add-on amount associated with derivatives transactions, etc. | 9,128,882 | 8,902,999 |
| | | The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc. | 1,868,118 | 1,975,713 |
| 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 | 3,488,021 | 3,242,005 |
| 10 | | The amount of deductions from effective notional amount of written credit derivatives (-) | 3,486,226 | 3,240,265 |
| 11 | 4 | Total exposures related to derivative transactions (b) | 13,795,403 | 13,525,344 |
| Exposures related to repo transactions (3) | | | | |
| 12 | | The amount of assets related to repo transactions, etc. | 2,029,542 | 2,021,049 |
| 13 | | The amount of deductions from the assets above (line 12) (-) | 242,241 | 222,944 |
| 14 | | The exposures for counterparty credit risk for repo transactions, etc. | 1,127,972 | 588,968 |
| 15 | | The exposures for agent repo transactions | - | - |
| 16 | 5 | Total exposures related to repo transactions, etc. (c) | 2,915,273 | 2,387,074 |
| Exposures related to off-balance sheet transactions (4) | | | | |
| 17 | | Notional amount of off-balance sheet transactions | 63,226,114 | 61,690,089 |
| 18 | | The amount of adjustments for conversion in relation to off-balance sheet transactions (-) | 32,545,852 | 32,473,068 |
| 19 | 6 | Total exposures related to off-balance sheet transactions (d) | 30,680,262 | 29,217,020 |
| Leverage ratio on a non-consolidated basis (5) | | | | |
| 20 | | The amount of capital (Tier1 capital) (e) | 8,044,693 | 7,781,657 |
| 21 | 8 | Total exposures ((a)+(b)+(c)+(d)) (f) | 209,473,486 | 204,564,846 |
| 22 | | Leverage ratio on a non-consolidated basis ((e)/(f)) | 3.84% | 3.80% |
| | | National minimum leverage ratio requirement | 3.00% | 3.00% |
| 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) | 209,473,486 | 204,564,846 |
| | | The amount of deposits with the Bank of Japan | 41,909,118 | 44,085,301 |
| | | Total exposures (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) (f') | 251,382,605 | 248,650,147 |
| | | Leverage ratio on a non-consolidated basis (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) ((e)/(f')) | 3.20% | 3.12% |