

Composition of Leverage Ratio

Mizuho Bank [Consolidated]
As of September 30, 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 September 30, 2022	As of June 30, 2022
On-balance sheet exposures (1)				
1		On-balance sheet exposures before deducting adjustment items	163,679,772	165,649,045
1a	1	Total assets reported in the consolidated balance sheet	195,911,498	193,249,977
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) (-)	32,231,725	27,600,931
2	7	The amount of adjustment items pertaining to Tier1 capital (-)	755,109	751,186
3		Total on-balance sheet exposures (a)	162,924,663	164,897,859
Exposures related to derivative transactions (2)				
4		RC multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Replacement cost associated with derivatives transactions, etc.	4,433,172	3,654,222
5		PFE multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Add-on amount associated with derivatives transactions, etc.	12,329,616	11,641,109
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	1,642,509	1,421,475
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	403,727	217,376
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	3,709,765	3,078,230
10		The amount of deductions from effective notional amount of written credit derivatives (-)	3,537,396	2,945,029
11	4	Total exposures related to derivative transactions (b)	18,981,395	17,067,386
Exposures related to repo transactions (3)				
12		The amount of assets related to repo transactions, etc.	10,828,394	8,379,186
13		The amount of deductions from the assets above (line 12) (-)	3,970,095	3,951,608
14		The exposures for counterparty credit risk for repo transactions, etc.	935,276	711,578
15		The exposures for agent repo transactions	-	-
16	5	Total exposures related to repo transactions, etc. (c)	7,793,575	5,139,157
Exposures related to off-balance sheet transactions (4)				
17		Notional amount of off-balance sheet transactions	57,970,406	55,317,734
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	30,687,422	29,566,245
19	6	Total exposures related to off-balance sheet transactions (d)	27,282,984	25,751,488
Leverage ratio on a consolidated basis (5)				
20		The amount of capital (Tier1 capital) (e)	8,714,906	8,608,332
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	216,982,618	212,855,891
22		Leverage ratio on a consolidated basis ((e)/(f))	4.01%	4.04%
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)	216,982,618	212,855,891
		The amount of deposits with the Bank of Japan	37,188,481	35,504,938
		Total exposures (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) (f')	254,171,099	248,360,829
		Leverage ratio on a consolidated basis (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) ((e)/(f'))	3.42%	3.46%