

Composition of Leverage Ratio

Mizuho Bank [Non-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	155,841,770	158,940,088
1a	1	Total assets reported in the balance sheet	194,925,939	188,388,534
1b	3	The amount of assets that are deducted from the total assets reported in the balance sheet (except adjustment items) (-)	39,084,169	29,448,446
2	7	The amount of adjustment items pertaining to Tier1 capital (-)	641,070	587,405
3		Total on-balance sheet exposures (a)	155,200,699	158,352,683
Exposures related to derivative transactions (2)				
4		RC multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Replacement cost associated with derivatives transactions, etc.	3,492,827	2,874,240
5		PFE multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Add-on amount associated with derivatives transactions, etc.	8,017,260	7,441,771
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	2,237,800	1,802,477
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	2,520,045	2,204,402
10		The amount of deductions from effective notional amount of written credit derivatives (-)	2,517,149	2,172,826
11	4	Total exposures related to derivative transactions (b)	13,750,784	12,150,065
Exposures related to repo transactions (3)				
12		The amount of assets related to repo transactions, etc.	3,456,771	1,651,191
13		The amount of deductions from the assets above (line 12) (-)	36,202	216,328
14		The exposures for counterparty credit risk for repo transactions, etc.	656,607	540,873
15		The exposures for agent repo transactions	/	/
16	5	Total exposures related to repo transactions, etc. (c)	4,077,176	1,975,736
Exposures related to off-balance sheet transactions (4)				
17		Notional amount of off-balance sheet transactions	59,232,126	56,461,140
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	30,658,483	30,059,064
19	6	Total exposures related to off-balance sheet transactions (d)	28,573,642	26,402,075
Leverage ratio on a non-consolidated basis (5)				
20		The amount of capital (Tier1 capital) (e)	7,689,936	7,756,800
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	201,602,303	198,880,561
22		Leverage ratio on a non-consolidated basis ((e)/(f))	3.81%	3.90%
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)	201,602,303	198,880,561
		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')	238,790,784	234,385,499
		Leverage ratio on a non-consolidated basis (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) ((e)/(f'))	3.22%	3.30%