

## Composition of Leverage Ratio

Mizuho Bank 【Non-Consolidated】  
As of December 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 December 31, 2022	As of September 30, 2022
<b>On-balance sheet exposures (1)</b>				
1		On-balance sheet exposures before deducting adjustment items	152,562,732	155,841,770
1a	1	Total assets reported in the balance sheet	188,005,657	194,925,939
1b	3	The amount of assets that are deducted from the total assets reported in the balance sheet (except adjustment items) (-)	35,442,925	39,084,169
2	7	The amount of adjustment items pertaining to Tier1 capital (-)	544,348	641,070
3		Total on-balance sheet exposures (a)	152,018,383	155,200,699
<b>Exposures related to derivative transactions (2)</b>				
4		RC multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Replacement cost associated with derivatives transactions, etc.	2,588,083	3,492,827
5		PFE multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Add-on amount associated with derivatives transactions, etc.	8,209,448	8,017,260
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	1,531,951	2,237,800
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	2,673,129	2,520,045
10		The amount of deductions from effective notional amount of written credit derivatives (-)	2,670,475	2,517,149
11	4	Total exposures related to derivative transactions (b)	12,332,136	13,750,784
<b>Exposures related to repo transactions (3)</b>				
12		The amount of assets related to repo transactions, etc.	3,765,433	3,456,771
13		The amount of deductions from the assets above (line 12) (-)	1,180,325	36,202
14		The exposures for counterparty credit risk for repo transactions, etc.	696,948	656,607
15		The exposures for agent repo transactions	/	/
16	5	Total exposures related to repo transactions, etc. (c)	3,282,056	4,077,176
<b>Exposures related to off-balance sheet transactions (4)</b>				
17		Notional amount of off-balance sheet transactions	59,354,026	59,232,126
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	30,984,889	30,658,483
19	6	Total exposures related to off-balance sheet transactions (d)	28,369,136	28,573,642
<b>Leverage ratio on a non-consolidated basis (5)</b>				
20		The amount of capital (Tier1 capital) (e)	7,816,701	7,689,936
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	196,001,713	201,602,303
22		Leverage ratio on a non-consolidated basis ((e)/(f))	3.98%	3.81%
<b>Leverage ratio on a non-consolidated basis (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) (6)</b>				
		Total exposures (f)	196,001,713	201,602,303
		The amount of deposits with the Bank of Japan	38,490,700	37,188,481
		Total exposures (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) (f')	234,492,413	238,790,784
		Leverage ratio on a non-consolidated basis (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) ((e)/(f'))	3.33%	3.22%