

### Composition of Leverage Ratio

Mizuho Bank [Consolidated]  
As of March 31, 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 March 31, 2023	As of December 31, 2022
<b>On-balance sheet exposures (1)</b>				
1		On-balance sheet exposures before deducting adjustment items	160,686,814	160,468,556
1a	1	Total assets reported in the consolidated balance sheet	183,937,337	189,627,460
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) (-)	23,250,523	29,158,904
2	7	The amount of adjustment items pertaining to Tier1 capital (-)	738,318	700,503
3		Total on-balance sheet exposures (a)	159,948,495	159,768,052
<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.	2,479,416	3,394,180
5		PFE multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Add-on amount associated with derivatives transactions, etc.	11,827,046	11,191,664
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	747,720	962,459
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	203,961	286,395
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	3,789,068	3,197,184
10		The amount of deductions from effective notional amount of written credit derivatives (-)	3,620,102	3,055,694
11	4	Total exposures related to derivative transactions (b)	15,427,111	15,976,189
<b>Exposures related to repo transactions (3)</b>				
12		The amount of assets related to repo transactions, etc.	7,360,113	10,078,088
13		The amount of deductions from the assets above (line 12) (-)	2,668,128	4,421,404
14		The exposures for counterparty credit risk for repo transactions, etc.	745,196	847,950
15		The exposures for agent repo transactions		
16	5	Total exposures related to repo transactions, etc. (c)	5,437,181	6,504,634
<b>Exposures related to off-balance sheet transactions (4)</b>				
17		Notional amount of off-balance sheet transactions	56,480,651	57,259,593
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	30,063,097	30,354,133
19	6	Total exposures related to off-balance sheet transactions (d)	26,417,554	26,905,460
<b>Leverage ratio on a consolidated basis (5)</b>				
20		The amount of capital (Tier1 capital) (e)	8,356,581	8,780,464
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	207,230,343	209,154,338
22		Leverage ratio on a consolidated basis ((e)/(f))	4.03%	4.19%
		National minimum leverage ratio requirement	3.00%	
<b>Leverage ratio on a consolidated basis (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) (6)</b>				
		Total exposures (f)	207,230,343	209,154,338
		The amount of deposits with the Bank of Japan	48,469,068	38,490,700
		Total exposures (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) (f')	255,699,411	247,645,038
		Leverage ratio on a consolidated basis (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) ((e)/(f'))	3.26%	3.54%