

Composition of Leverage Ratio

Mizuho Bank [Non-Consolidated]
As of June 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 June 30, 2023	As of March 31, 2023
On-balance sheet exposures (1)				
1		On-balance sheet exposures before deducting adjustment items	159,970,737	152,063,423
1a	1	Total assets reported in the balance sheet	192,950,712	177,808,067
1b	3	The amount of assets that are deducted from the total assets reported in the balance sheet (except adjustment items) (-)	32,979,975	25,744,643
2	7	The amount of adjustment items pertaining to Tier1 capital (-)	535,330	545,975
3		Total on-balance sheet exposures (a)	159,435,406	151,517,447
Exposures related to derivative transactions (2)				
4		RC multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Replacement cost associated with derivatives transactions, etc.	2,644,891	1,847,462
5		PFE multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Add-on amount associated with derivatives transactions, etc.	8,902,999	8,491,862
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	1,975,713	1,385,322
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	3,242,005	2,976,420
10		The amount of deductions from effective notional amount of written credit derivatives (-)	3,240,265	2,974,817
11	4	Total exposures related to derivative transactions (b)	13,525,344	11,726,249
Exposures related to repo transactions (3)				
12		The amount of assets related to repo transactions, etc.	2,021,049	1,024,865
13		The amount of deductions from the assets above (line 12) (-)	222,944	241,836
14		The exposures for counterparty credit risk for repo transactions, etc.	588,968	505,669
15		The exposures for agent repo transactions		
16	5	Total exposures related to repo transactions, etc. (c)	2,387,074	1,288,698
Exposures related to off-balance sheet transactions (4)				
17		Notional amount of off-balance sheet transactions	61,690,089	58,949,007
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	32,473,068	31,233,303
19	6	Total exposures related to off-balance sheet transactions (d)	29,217,020	27,715,703
Leverage ratio on a non-consolidated basis (5)				
20		The amount of capital (Tier1 capital) (e)	7,781,657	7,450,701
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	204,564,846	192,248,099
22		Leverage ratio on a non-consolidated basis ((e)/(f))	3.80%	3.87%
		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)	204,564,846	192,248,099
		The amount of deposits with the Bank of Japan	44,085,301	48,469,068
		Total exposures (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) (f')	248,650,147	240,717,168
		Leverage ratio on a non-consolidated basis (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) ((e)/(f'))	3.12%	3.09%