

## Composition of Leverage Ratio

Mizuho Bank [Consolidated]  
As of June 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 June 30, 2022	As of March 31, 2022
<b>On-balance sheet exposures (1)</b>				
1		On-balance sheet exposures before deducting adjustment items	165,649,045	156,642,905
1a	1	Total assets reported in the consolidated balance sheet	193,249,977	180,451,368
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) (-)	27,600,931	23,808,462
2	7	The amount of adjustment items pertaining to Tier1 capital (-)	751,186	751,235
3		Total on-balance sheet exposures (a)	164,897,859	155,891,670
<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.	3,654,222	2,640,066
5		PFE multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Add-on amount associated with derivatives transactions, etc.	11,641,109	10,848,135
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	1,421,475	1,430,728
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	217,376	161,547
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	3,078,230	2,425,762
10		The amount of deductions from effective notional amount of written credit derivatives (-)	2,945,029	2,296,133
11	4	Total exposures related to derivative transactions (b)	17,067,386	15,210,106
<b>Exposures related to repo transactions (3)</b>				
12		The amount of assets related to repo transactions, etc.	8,379,186	8,354,100
13		The amount of deductions from the assets above (line 12) (-)	3,951,608	3,828,975
14		The exposures for counterparty credit risk for repo transactions, etc.	711,578	229,632
15		The exposures for agent repo transactions	-	-
16	5	Total exposures related to repo transactions, etc. (c)	5,139,157	4,754,758
<b>Exposures related to off-balance sheet transactions (4)</b>				
17		Notional amount of off-balance sheet transactions	55,317,734	51,427,402
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	29,566,245	28,242,556
19	6	Total exposures related to off-balance sheet transactions (d)	25,751,488	23,184,846
<b>Leverage ratio on a consolidated basis (5)</b>				
20		The amount of capital (Tier1 capital) (e)	8,608,332	8,604,533
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	212,855,891	199,041,381
22		Leverage ratio on a consolidated basis ((e)/(f))	4.04%	4.32%
<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)	212,855,891	199,041,381
		The amount of deposits with the Bank of Japan	35,504,938	36,353,698
		Total exposures (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) (f')	248,360,829	235,395,080
		Leverage ratio on a consolidated basis (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) ((e)/(f'))	3.46%	3.65%