

### Composition of Leverage Ratio

Mizuho Bank [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	160,468,556	163,679,772
1a	1	Total assets reported in the consolidated balance sheet	189,627,460	195,911,498
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) (-)	29,158,904	32,231,725
2	7	The amount of adjustment items pertaining to Tier1 capital (-)	700,503	755,109
3		Total on-balance sheet exposures (a)	159,768,052	162,924,663
<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.	3,394,180	4,433,172
5		PFE multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Add-on amount associated with derivatives transactions, etc.	11,191,664	12,329,616
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	962,459	1,642,509
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	286,395	403,727
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	3,197,184	3,709,765
10		The amount of deductions from effective notional amount of written credit derivatives (-)	3,055,694	3,537,396
11	4	Total exposures related to derivative transactions (b)	15,976,189	18,981,395
<b>Exposures related to repo transactions (3)</b>				
12		The amount of assets related to repo transactions, etc.	10,078,088	10,828,394
13		The amount of deductions from the assets above (line 12) (-)	4,421,404	3,970,095
14		The exposures for counterparty credit risk for repo transactions, etc.	847,950	935,276
15		The exposures for agent repo transactions	-	-
16	5	Total exposures related to repo transactions, etc. (c)	6,504,634	7,793,575
<b>Exposures related to off-balance sheet transactions (4)</b>				
17		Notional amount of off-balance sheet transactions	57,259,593	57,970,406
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	30,354,133	30,687,422
19	6	Total exposures related to off-balance sheet transactions (d)	26,905,460	27,282,984
<b>Leverage ratio on a consolidated basis (5)</b>				
20		The amount of capital (Tier1 capital) (e)	8,780,464	8,714,906
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	209,154,338	216,982,618
22		Leverage ratio on a consolidated basis ((e)/(f))	4.19%	4.01%
<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)	209,154,338	216,982,618
		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')	247,645,038	254,171,099
		Leverage ratio on a consolidated basis (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) ((e)/(f'))	3.54%	3.42%