

## Composition of Leverage Ratio

Mizuho Bank [Non-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	152,063,423	152,562,732
1a	1	Total assets reported in the balance sheet	177,808,067	188,005,657
1b	3	The amount of assets that are deducted from the total assets reported in the balance sheet (except adjustment items) (-)	25,744,643	35,442,925
2	7	The amount of adjustment items pertaining to Tier1 capital (-)	545,975	544,348
3		Total on-balance sheet exposures (a)	151,517,447	152,018,383
<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.	1,847,462	2,588,083
5		PFE multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Add-on amount associated with derivatives transactions, etc.	8,491,862	8,209,448
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	1,385,322	1,531,951
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	2,976,420	2,673,129
10		The amount of deductions from effective notional amount of written credit derivatives (-)	2,974,817	2,670,475
11	4	Total exposures related to derivative transactions (b)	11,726,249	12,332,136
<b>Exposures related to repo transactions (3)</b>				
12		The amount of assets related to repo transactions, etc.	1,024,865	3,765,433
13		The amount of deductions from the assets above (line 12) (-)	241,836	1,180,325
14		The exposures for counterparty credit risk for repo transactions, etc.	505,669	696,948
15		The exposures for agent repo transactions	/	/
16	5	Total exposures related to repo transactions, etc. (c)	1,288,698	3,282,056
<b>Exposures related to off-balance sheet transactions (4)</b>				
17		Notional amount of off-balance sheet transactions	58,949,007	59,354,026
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	31,233,303	30,984,889
19	6	Total exposures related to off-balance sheet transactions (d)	27,715,703	28,369,136
<b>Leverage ratio on a non-consolidated basis (5)</b>				
20		The amount of capital (Tier1 capital) (e)	7,450,701	7,816,701
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	192,248,099	196,001,713
22		Leverage ratio on a non-consolidated basis ((e)/(f))	3.87%	3.98%
		National minimum leverage ratio requirement	3.00%	/
<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)	192,248,099	196,001,713
		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')	240,717,168	234,492,413
		Leverage ratio on a non-consolidated basis (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) ((e)/(f'))	3.09%	3.33%