

Composition of Leverage Ratio

Mizuho Bank [Consolidated]
As of September 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 September 30, 2023	As of June 30, 2023
On-balance sheet exposures (1)				
1		On-balance sheet exposures before deducting adjustment items	172,946,726	170,030,119
1a	1	Total assets reported in the consolidated balance sheet	204,270,106	199,362,349
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) (-)	31,323,379	29,332,229
2	7	The amount of adjustment items pertaining to Tier1 capital (-)	722,545	718,286
3		Total on-balance sheet exposures (a)	172,224,181	169,311,832
Exposures related to derivative transactions (2)				
4		RC multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Replacement cost associated with derivatives transactions, etc.	3,899,628	3,326,143
5		PFE multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Add-on amount associated with derivatives transactions, etc.	14,386,305	12,003,507
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	1,144,723	1,352,389
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	299,107	270,258
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	4,837,299	4,137,460
10		The amount of deductions from effective notional amount of written credit derivatives (-)	4,569,074	3,854,101
11	4	Total exposures related to derivative transactions (b)	19,997,988	17,235,658
Exposures related to repo transactions (3)				
12		The amount of assets related to repo transactions, etc.	9,980,558	10,048,325
13		The amount of deductions from the assets above (line 12) (-)	4,464,093	3,279,954
14		The exposures for counterparty credit risk for repo transactions, etc.	1,378,452	796,205
15		The exposures for agent repo transactions	/	/
16	5	Total exposures related to repo transactions, etc. (c)	6,894,917	7,564,576
Exposures related to off-balance sheet transactions (4)				
17		Notional amount of off-balance sheet transactions	60,103,384	58,659,040
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	31,345,329	31,155,698
19	6	Total exposures related to off-balance sheet transactions (d)	28,758,054	27,503,341
Leverage ratio on a consolidated basis (5)				
20		The amount of capital (Tier1 capital) (e)	9,210,177	8,818,585
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	227,875,143	221,615,410
22		Leverage ratio on a consolidated basis ((e)/(f))	4.04%	3.97%
		National minimum leverage ratio requirement	3.00%	3.00%
Leverage ratio on a consolidated basis (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) (6)				
		Total exposures (f)	227,875,143	221,615,410
		The amount of deposits with the Bank of Japan	41,909,118	44,085,301
		Total exposures (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) (f')	269,784,261	265,700,711
		Leverage ratio on a consolidated basis (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) ((e)/(f'))	3.41%	3.31%