

Composition of Leverage Ratio

Mizuho Bank [Consolidated]
As of December 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 December 31, 2023	As of September 30, 2023
On-balance sheet exposures (1)				
1		On-balance sheet exposures before deducting adjustment items	166,944,174	172,946,726
1a	1	Total assets reported in the consolidated balance sheet	199,525,524	204,270,106
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) (-)	32,581,350	31,323,379
2	7	The amount of adjustment items pertaining to Tier1 capital (-)	752,463	722,545
3		Total on-balance sheet exposures (a)	166,191,711	172,224,181
Exposures related to derivative transactions (2)				
4		RC multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Replacement cost associated with derivatives transactions, etc.	2,645,244	3,899,628
5		PFE multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Add-on amount associated with derivatives transactions, etc.	14,331,758	14,386,305
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	1,233,522	1,144,723
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	337,007	299,107
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	4,971,600	4,837,299
10		The amount of deductions from effective notional amount of written credit derivatives (-)	4,725,411	4,569,074
11	4	Total exposures related to derivative transactions (b)	18,793,720	19,997,988
Exposures related to repo transactions (3)				
12		The amount of assets related to repo transactions, etc.	13,618,704	9,980,558
13		The amount of deductions from the assets above (line 12) (-)	5,860,761	4,464,093
14		The exposures for counterparty credit risk for repo transactions, etc.	1,092,518	1,378,452
15		The exposures for agent repo transactions	-	-
16	5	Total exposures related to repo transactions, etc. (c)	8,850,461	6,894,917
Exposures related to off-balance sheet transactions (4)				
17		Notional amount of off-balance sheet transactions	58,903,388	60,103,384
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	30,844,012	31,345,329
19	6	Total exposures related to off-balance sheet transactions (d)	28,059,376	28,758,054
Leverage ratio on a consolidated basis (5)				
20		The amount of capital (Tier1 capital) (e)	9,220,746	9,210,177
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	221,895,269	227,875,143
22		Leverage ratio on a consolidated basis ((e)/(f))	4.15%	4.04%
		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)	221,895,269	227,875,143
		The amount of deposits with the Bank of Japan	48,176,291	41,909,118
		Total exposures (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) (f')	270,071,561	269,784,261
		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%	3.41%