

### Composition of Leverage Ratio

Mizuho Bank [Non-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
<b>On-balance sheet exposures (1)</b>				
1		On-balance sheet exposures before deducting adjustment items	156,304,466	162,626,996
1a	1	Total assets reported in the balance sheet	187,603,711	198,507,250
1b	3	The amount of assets that are deducted from the total assets reported in the balance sheet (except adjustment items) (-)	31,299,245	35,880,253
2	7	The amount of adjustment items pertaining to Tier1 capital (-)	526,046	544,449
3		Total on-balance sheet exposures (a)	155,778,419	162,082,546
<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.	1,877,682	2,796,607
5		PFE multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Add-on amount associated with derivatives transactions, etc.	9,261,361	9,128,882
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	1,611,361	1,868,118
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	3,608,394	3,488,021
10		The amount of deductions from effective notional amount of written credit derivatives (-)	3,606,692	3,486,226
11	4	Total exposures related to derivative transactions (b)	12,752,107	13,795,403
<b>Exposures related to repo transactions (3)</b>				
12		The amount of assets related to repo transactions, etc.	4,425,015	2,029,542
13		The amount of deductions from the assets above (line 12) (-)	969,347	242,241
14		The exposures for counterparty credit risk for repo transactions, etc.	905,671	1,127,972
15		The exposures for agent repo transactions		
16	5	Total exposures related to repo transactions, etc. (c)	4,361,340	2,915,273
<b>Exposures related to off-balance sheet transactions (4)</b>				
17		Notional amount of off-balance sheet transactions	62,228,495	63,226,114
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	32,402,403	32,545,852
19	6	Total exposures related to off-balance sheet transactions (d)	29,826,092	30,680,262
<b>Leverage ratio on a non-consolidated basis (5)</b>				
20		The amount of capital (Tier1 capital) (e)	8,115,512	8,044,693
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	202,717,960	209,473,486
22		Leverage ratio on a non-consolidated basis ((e)/(f))	4.00%	3.84%
		National minimum leverage ratio requirement	3.00%	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)	202,717,960	209,473,486
		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')	250,894,251	251,382,605
		Leverage ratio on a non-consolidated basis (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) ((e)/(f'))	3.23%	3.20%