

Composition of Leverage Ratio

Mizuho Bank [Non-Consolidated]

As of June 30, 2025

(In million yen, except percentage)

Basel III Template No. (LR1)	Item	As of June 30, 2025	As of March 31, 2025
1	Total non-consolidated assets as per published financial statements	236,416,329	240,978,492
3	Adjustment for securitised exposures that meet the operational requirements for the recognition of risk transference	-	-
4	Adjustments for temporary exemption of central bank reserves (-)	50,185,569	54,368,782
5	Adjustment for fiduciary assets recognised on the balance sheet pursuant to the operative accounting framework but excluded from the leverage ratio exposure measure (-)		
6	Adjustments for regular-way purchases and sales of financial assets subject to trade date accounting	-	-
7	Adjustments for eligible cash pooling transactions	-	-
8	Adjustments for derivative financial instruments	△ 5,930,497	△ 7,243,497
8a	The leverage ratio exposure value related to derivative transactions	5,254,569	4,872,922
8b	The accounting value of derivatives recognised as assets (-)	11,185,067	12,116,419
9	Adjustment for securities financing transactions (SFTs) (ie repurchase agreements and similar secured lending)	56,997	16,446
9a	The leverage ratio exposure value related to SFTs	11,131,164	10,167,284
9b	The accounting value of SFTs recognised as assets (-)	11,074,167	10,150,838
10	Adjustment for off-balance sheet items (ie conversion to credit equivalent amounts of off-balance sheet exposures)	31,457,249	31,377,676
11	Adjustments for prudent valuation adjustments and specific and general provisions which have reduced Tier 1 capital (-)	-	-
12	Other adjustments	△ 12,940,356	△ 12,634,702
12a	Adjustments pertaining to Tier1 capital (excluding reserve for possible loan losses) (-)	627,915	618,170
12b	The accounting value of customers' liabilities for acceptances and guarantees (-)	11,588,959	11,573,662
12c	Gross-up for derivatives collateral provided where deducted from balance sheet assets pursuant to the operative accounting framework	-	-
12d	Deductions of receivable assets for cash variation margin provided in derivatives transactions (-)	723,481	442,870
13	Leverage ratio exposure measure	198,874,152	198,125,632

Mizuho Bank [Non-Consolidated]
As of June 30, 2025

(In million yen, except percentage)

Basel III Template No. (LR2)	Item	As of June 30, 2025	As of March 31, 2025
On-balance sheet exposures (1)			
1	On-balance sheet exposures (excluding derivatives and securities financing transactions (SFTs), but including collateral)	152,382,565	152,768,789
2	Gross-up for derivatives collateral provided where deducted from balance sheet assets pursuant to the operative accounting framework	-	-
3	Deductions of receivable assets for cash variation margin provided in derivatives transactions (-)	723,481	442,870
4	Adjustment for securities received under securities financing transactions that are recognised as an asset (-)	-	-
5	Specific and general provisions associated with on-balance sheet exposures that are deducted from Tier 1 capital (-)	-	-
6	Asset amounts deducted in determining Tier 1 capital and regulatory adjustments (-)	627,915	618,170
7	Total on-balance sheet exposures (excluding derivatives and SFTs) (a)	151,031,168	151,707,748
Derivative exposures (2)			
8	Replacement cost associated with all derivatives transactions (where applicable net of eligible cash variation margin and/or with bilateral netting)	2,464,511	1,889,218
9	Add-on amounts for potential future exposure associated with all derivatives transactions	3,363,507	3,096,085
10	Exempted central counterparty (CCP) leg of client-cleared trade exposures (-)	599,882	138,985
11	Adjusted effective notional amount of written credit derivatives	3,676,486	3,672,539
12	Adjusted effective notional offsets and add-on deductions for written credit derivatives (-)	3,650,053	3,645,935
13	Total derivative exposures (b)	5,254,569	4,872,922
Securities financing transaction exposures (3)			
14	Gross SFT assets (with no recognition of netting), after adjustment for sale accounting transactions	11,074,167	10,150,838
15	Netted amounts of cash payables and cash receivables of gross SFT assets (-)	457,856	576,142
16	Counterparty credit risk exposure for SFT assets	514,854	592,588
17	Agent transaction exposures		
18	Total securities financing transaction exposures (c)	11,131,164	10,167,284
Other off-balance sheet exposures(4)			
19	Off-balance sheet exposure at gross notional amount	75,954,459	75,852,026
20	Adjustments for conversion to credit equivalent amounts (-)	44,497,209	44,474,350
22	Off-balance sheet items (d)	31,457,249	31,377,676
Leverage ratio on a non-consolidated basis (5)			
23	Tier 1 capital(e)	8,251,404	7,843,564
24	Total exposures ((a)+(b)+(c)+(d)) (f)	198,874,152	198,125,632
25	Leverage ratio on a non-consolidated basis ((e)/(f))	4.14%	3.95%
26	National minimum leverage ratio requirement	3.15%	3.15%
Leverage ratio on a non-consolidated basis (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) (6)			
	Total exposures (f)	198,874,152	198,125,632
	The amount of deposits with the Bank of Japan	50,185,569	54,368,782
	Total exposures (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) (f')	249,059,722	252,494,415
	Leverage ratio on a non-consolidated basis (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) ((e)/(f'))	3.31%	3.10%
Disclosure of mean values (7)			
28	Mean value of gross SFT assets, after adjustment for sale accounting transactions and netted of amounts of associated cash payables and cash receivables ((g)+(h))	8,842,572	6,582,996
	Mean value of gross SFT assets (g)	10,029,148	7,739,407
	Mean value of netted amounts of cash payables and cash receivables of gross SFT assets (-) (h)	1,186,575	1,156,410
29	Quarter-end value of gross SFT assets, after adjustment for sale accounting transactions and netted of amounts of associated cash payables and cash receivables ((i)+(j))	10,616,310	9,574,696
14	Quarter-end value of gross SFT assets (i)	11,074,167	10,150,838
15	Quarter-end value of Netted amounts of cash payables and cash receivables of gross SFT assets (-) (j)	457,856	576,142
30	Total exposures (including the impact of any applicable temporary exemption of central bank reserves) incorporating mean values from row 28 of gross SFT assets (after adjustment for sale accounting transactions and netted of amounts of associated cash payables and cash receivables) (k)	197,100,414	195,133,933
30a	Total exposures (excluding the impact of any applicable temporary exemption of central bank reserves) incorporating mean values from row 28 of gross SFT assets (after adjustment for sale accounting transactions and netted of amounts of associated cash payables and cash receivables) (l)	247,285,983	249,502,715
31	Leverage ratio on a non-consolidated basis (including the impact of any applicable temporary exemption of central bank reserves) incorporating mean values from row 28 of gross SFT assets (after adjustment for sale accounting transactions and netted of amounts of associated cash payables and cash receivables) ((e)/(k))	4.18%	4.01%
31a	Leverage ratio on a non-consolidated basis (excluding the impact of any applicable temporary exemption of central bank reserves) incorporating mean values from row 28 of gross SFT assets (after adjustment for sale accounting transactions and netted of amounts of associated cash payables and cash receivables) ((e)/(l))	3.33%	3.14%