

Composition of Leverage Ratio

Mizuho Bank [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 consolidated assets as per published financial statements	252,418,025	256,099,451
2	Adjustment for investments in banking, financial, insurance or commercial entities that are consolidated for accounting purposes but outside the scope of regulatory consolidation (-)	-	-
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	2,030,741	1,140,633
8a	The leverage ratio exposure value related to derivative transactions	10,632,300	9,901,202
8b	The accounting value of derivatives recognised as assets (-)	8,601,558	8,760,569
9	Adjustment for securities financing transactions (SFTs) (ie repurchase agreements and similar secured lending)	△ 4,651,465	△ 3,820,976
9a	The leverage ratio exposure value related to SFTs	15,627,587	16,212,770
9b	The accounting value of SFTs recognised as assets (-)	20,279,053	20,033,747
10	Adjustment for off-balance sheet items (ie conversion to credit equivalent amounts of off-balance sheet exposures)	28,766,544	28,793,196
11	Adjustments for prudent valuation adjustments and specific and general provisions which have reduced Tier 1 capital (-)	-	-
12	Other adjustments	△ 10,768,525	△ 10,787,565
12a	Adjustments pertaining to Tier1 capital (excluding reserve for possible loan losses) (-)	849,438	847,732
12b	The accounting value of customers' liabilities for acceptances and guarantees (-)	9,748,961	9,842,986
12c	Gross-up for derivatives collateral provided where deducted from balance sheet assets pursuant to the operative accounting framework	430,935	350,456
12d	Deductions of receivable assets for cash variation margin provided in derivatives transactions (-)	601,059	447,301
12e	The assets of entities inside the scope of regulatory consolidation (except those included in the total assets reported in the consolidated balance sheet)	-	-
13	Leverage ratio exposure measure	217,609,752	217,055,957

(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)	163,602,882	163,093,365
2	Gross-up for derivatives collateral provided where deducted from balance sheet assets pursuant to the operative accounting framework	430,935	350,456
3	Deductions of receivable assets for cash variation margin provided in derivatives transactions (-)	601,059	447,301
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 (-)	849,438	847,732
7	Total on-balance sheet exposures (excluding derivatives and SFTs) (a)	162,583,319	162,148,787
Derivative exposures (2)			
8	Replacement cost associated with all derivatives transactions (where applicable net of eligible cash variation margin and/or with bilateral netting)	4,828,050	3,693,518
9	Add-on amounts for potential future exposure associated with all derivatives transactions	6,318,464	6,229,068
10	Exempted central counterparty (CCP) leg of client-cleared trade exposures (-)	1,541,994	1,064,992
11	Adjusted effective notional amount of written credit derivatives	9,941,901	9,992,050
12	Adjusted effective notional offsets and add-on deductions for written credit derivatives (-)	8,914,120	8,948,442
13	Total derivative exposures (b)	10,632,300	9,901,202
Securities financing transaction exposures (3)			
14	Gross SFT assets (with no recognition of netting), after adjustment for sale accounting transactions	20,279,053	20,033,747
15	Netted amounts of cash payables and cash receivables of gross SFT assets (-)	5,331,760	4,611,039
16	Counterparty credit risk exposure for SFT assets	680,294	790,063
17	Agent transaction exposures		
18	Total securities financing transaction exposures (c)	15,627,587	16,212,770
Other off-balance sheet exposures(4)			
19	Off-balance sheet exposure at gross notional amount	73,751,805	73,626,778
20	Adjustments for conversion to credit equivalent amounts (-)	44,985,260	44,833,582
22	Off-balance sheet items (d)	28,766,544	28,793,196
Leverage ratio on a consolidated basis (5)			
23	Tier 1 capital(e)	9,658,708	9,267,347
24	Total exposures ((a)+(b)+(c)+(d)) (f)	217,609,752	217,055,957
25	Leverage ratio on a consolidated basis ((e)/(f))	4.43%	4.26%
26	National minimum leverage ratio requirement	3.15%	3.15%
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)	217,609,752	217,055,957
	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')	267,795,321	271,424,740
	Leverage ratio on a consolidated basis (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) ((e)/(f'))	3.60%	3.41%
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))	14,567,577	12,042,248
	Mean value of gross SFT assets (g)	19,400,485	16,825,435
	Mean value of netted amounts of cash payables and cash receivables of gross SFT assets (-) (h)	4,832,908	4,783,187
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))	14,947,293	15,422,707
14	Quarter-end value of gross SFT assets (i)	20,279,053	20,033,747
15	Quarter-end value of Netted amounts of cash payables and cash receivables of gross SFT assets (-) (j)	5,331,760	4,611,039
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)	217,230,036	213,675,498
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)	267,415,605	268,044,281
31	Leverage ratio on a 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))	4.44%	4.33%
31a	Leverage ratio on a 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))	3.61%	3.45%