

Composition of Leverage Ratio

Mizuho Bank [Non-Consolidated]
As of March 31, 2025

(In million yen, except percentage)

Basel III Template No. (LR1)	Item	As of March 31, 2025	As of December 31, 2024
1	Total non-consolidated assets as per published financial statements	240,978,492	245,961,167
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 (-)	54,368,782	46,002,546
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	△ 7,243,497	△ 9,395,017
8a	The leverage ratio exposure value related to derivative transactions	4,872,922	5,517,448
8b	The accounting value of derivatives recognised as assets (-)	12,116,419	14,912,466
9	Adjustment for securities financing transactions (SFTs) (ie repurchase agreements and similar secured lending)	16,446	△ 311,041
9a	The leverage ratio exposure value related to SFTs	10,167,284	9,412,861
9b	The accounting value of SFTs recognised as assets (-)	10,150,838	9,723,903
10	Adjustment for off-balance sheet items (ie conversion to credit equivalent amounts of off-balance sheet exposures)	31,377,676	33,512,657
11	Adjustments for prudent valuation adjustments and specific and general provisions which have reduced Tier 1 capital (-)	-	-
12	Other adjustments	△ 12,634,702	△ 14,326,105
12a	Adjustments pertaining to Tier1 capital (excluding reserve for possible loan losses) (-)	618,170	599,549
12b	The accounting value of customers' liabilities for acceptances and guarantees (-)	11,573,662	13,144,900
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 (-)	442,870	581,655
13	Leverage ratio exposure measure	198,125,632	209,439,112

Mizuho Bank [Non-Consolidated]
As of March 31, 2025

(In million yen, except percentage)

Basel III Template No. (LR2)	Item	As of March 31, 2025	As of December 31, 2024
On-balance sheet exposures (1)			
1	On-balance sheet exposures (excluding derivatives and securities financing transactions (SFTs), but including collateral)	152,768,789	162,177,349
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 (-)	442,870	581,655
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 (-)	618,170	599,549
7	Total on-balance sheet exposures (excluding derivatives and SFTs) (a)	151,707,748	160,996,144
Derivative exposures (2)			
8	Replacement cost associated with all derivatives transactions (where applicable net of eligible cash variation margin and/or with bilateral netting)	1,889,218	2,381,231
9	Add-on amounts for potential future exposure associated with all derivatives transactions	3,096,085	3,265,996
10	Exempted central counterparty (CCP) leg of client-cleared trade exposures (-)	138,985	136,474
11	Adjusted effective notional amount of written credit derivatives	3,672,539	3,503,701
12	Adjusted effective notional offsets and add-on deductions for written credit derivatives (-)	3,645,935	3,497,005
13	Total derivative exposures (b)	4,872,922	5,517,448
Securities financing transaction exposures (3)			
14	Gross SFT assets (with no recognition of netting), after adjustment for sale accounting transactions	10,150,838	9,723,903
15	Netted amounts of cash payables and cash receivables of gross SFT assets (-)	576,142	642,508
16	Counterparty credit risk exposure for SFT assets	592,588	331,466
17	Agent transaction exposures		
18	Total securities financing transaction exposures (c)	10,167,284	9,412,861
Other off-balance sheet exposures(4)			
19	Off-balance sheet exposure at gross notional amount	75,852,026	80,218,678
20	Adjustments for conversion to credit equivalent amounts (-)	44,474,350	46,706,021
22	Off-balance sheet items (d)	31,377,676	33,512,657
Leverage ratio on a non-consolidated basis (5)			
23	Tier 1 capital(e)	7,843,564	8,326,032
24	Total exposures ((a)+(b)+(c)+(d)) (f)	198,125,632	209,439,112
25	Leverage ratio on a non-consolidated basis ((e)/(f))	3.95%	3.97%
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)	198,125,632	209,439,112
	The amount of deposits with the Bank of Japan	54,368,782	46,002,546
	Total exposures (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) (f')	252,494,415	255,441,659
	Leverage ratio on a non-consolidated basis (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) ((e)/(f'))	3.10%	3.25%
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))	6,582,996	7,303,598
	Mean value of gross SFT assets (g)	7,739,407	8,407,260
	Mean value of netted amounts of cash payables and cash receivables of gross SFT assets (-) (h)	1,156,410	1,103,661
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))	9,574,696	9,081,395
14	Quarter-end value of gross SFT assets (i)	10,150,838	9,723,903
15	Quarter-end value of Netted amounts of cash payables and cash receivables of gross SFT assets (-) (j)	576,142	642,508
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)	195,133,933	207,661,316
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)	249,502,715	253,663,863
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))	4.01%	4.00%
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))	3.14%	3.28%