

Composition of Leverage Ratio

Mizuho Bank [Consolidated]
As of September 30, 2025

(In million yen, except percentage)

Basel III Template No. (LR1)	Item	As of September 30, 2025	As of June 30, 2025
1	Total consolidated assets as per published financial statements	259,221,559	252,418,025
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 (-)	52,171,718	50,185,569
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	1,043,153	2,030,741
8a	The leverage ratio exposure value related to derivative transactions	10,555,370	10,632,300
8b	The accounting value of derivatives recognised as assets (-)	9,512,216	8,601,558
9	Adjustment for securities financing transactions (SFTs) (ie repurchase agreements and similar secured lending)	△ 5,122,243	△ 4,651,465
9a	The leverage ratio exposure value related to SFTs	15,002,950	15,627,587
9b	The accounting value of SFTs recognised as assets (-)	20,125,194	20,279,053
10	Adjustment for off-balance sheet items (ie conversion to credit equivalent amounts of off-balance sheet exposures)	30,400,118	28,766,544
11	Adjustments for prudent valuation adjustments and specific and general provisions which have reduced Tier 1 capital (-)	-	-
12	Other adjustments	△ 11,653,101	△ 10,768,525
12a	Adjustments pertaining to Tier1 capital (excluding reserve for possible loan losses) (-)	822,424	849,438
12b	The accounting value of customers' liabilities for acceptances and guarantees (-)	10,485,127	9,748,961
12c	Gross-up for derivatives collateral provided where deducted from balance sheet assets pursuant to the operative accounting framework	309,161	430,935
12d	Deductions of receivable assets for cash variation margin provided in derivatives transactions (-)	654,710	601,059
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	221,717,767	217,609,752

(In million yen, except percentage)

Basel III Template No. (LR2)	Item	As of September 30, 2025	As of June 30, 2025
On-balance sheet exposures (1)			
1	On-balance sheet exposures (excluding derivatives and securities financing transactions (SFTs), but including collateral)	166,927,302	163,602,882
2	Gross-up for derivatives collateral provided where deducted from balance sheet assets pursuant to the operative accounting framework	309,161	430,935
3	Deductions of receivable assets for cash variation margin provided in derivatives transactions (-)	654,710	601,059
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 (-)	822,424	849,438
7	Total on-balance sheet exposures (excluding derivatives and SFTs) (a)	165,759,327	162,583,319
Derivative exposures (2)			
8	Replacement cost associated with all derivatives transactions (where applicable net of eligible cash variation margin and/or with bilateral netting)	4,584,677	4,828,050
9	Add-on amounts for potential future exposure associated with all derivatives transactions	6,398,167	6,318,464
10	Exempted central counterparty (CCP) leg of client-cleared trade exposures (-)	1,672,611	1,541,994
11	Adjusted effective notional amount of written credit derivatives	10,705,124	9,941,901
12	Adjusted effective notional offsets and add-on deductions for written credit derivatives (-)	9,459,987	8,914,120
13	Total derivative exposures (b)	10,555,370	10,632,300
Securities financing transaction exposures (3)			
14	Gross SFT assets (with no recognition of netting), after adjustment for sale accounting transactions	20,125,194	20,279,053
15	Netted amounts of cash payables and cash receivables of gross SFT assets (-)	5,947,748	5,331,760
16	Counterparty credit risk exposure for SFT assets	825,504	680,294
17	Agent transaction exposures		
18	Total securities financing transaction exposures (c)	15,002,950	15,627,587
Other off-balance sheet exposures(4)			
19	Off-balance sheet exposure at gross notional amount	77,018,975	73,751,805
20	Adjustments for conversion to credit equivalent amounts (-)	46,618,857	44,985,260
22	Off-balance sheet items (d)	30,400,118	28,766,544
Leverage ratio on a consolidated basis (5)			
23	Tier 1 capital(e)	10,473,026	9,658,708
24	Total exposures ((a)+(b)+(c)+(d)) (f)	221,717,767	217,609,752
25	Leverage ratio on a consolidated basis ((e)/(f))	4.72%	4.43%
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)	221,717,767	217,609,752
	The amount of deposits with the Bank of Japan	52,171,718	50,185,569
	Total exposures (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) (f')	273,889,486	267,795,321
	Leverage ratio on a consolidated basis (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) ((e)/(f'))	3.82%	3.60%
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))	14,940,230	14,567,577
	Mean value of gross SFT assets (g)	19,493,116	19,400,485
	Mean value of netted amounts of cash payables and cash receivables of gross SFT assets (-) (h)	4,552,886	4,832,908
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))	14,177,445	14,947,293
14	Quarter-end value of gross SFT assets (i)	20,125,194	20,279,053
15	Quarter-end value of Netted amounts of cash payables and cash receivables of gross SFT assets (-) (j)	5,947,748	5,331,760
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)	222,480,552	217,230,036
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)	274,652,271	267,415,605
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))	4.70%	4.44%
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))	3.81%	3.61%