

## Composition of Leverage Ratio

Mizuho Bank [Consolidated]  
As of March 31, 2024

(In million yen, except percentage)

Basel III Template No. (LR1)	Item	As of March 31, 2024	As of December 31, 2023
1	Total consolidated assets as per published financial statements	255,273,869	/
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 (-)	56,405,663	/
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	699	/
7	Adjustments for eligible cash pooling transactions	-	/
8	Adjustments for derivative financial instruments	1,785,680	/
8a	The leverage ratio exposure value related to derivative transactions	9,842,913	/
8b	The accounting value of derivatives recognised as assets (-)	8,057,232	/
9	Adjustment for securities financing transactions (SFTs) (ie repurchase agreements and similar secured lending)	△ 4,640,976	/
9a	The leverage ratio exposure value related to SFTs	10,665,883	/
9b	The accounting value of SFTs recognised as assets (-)	15,306,859	/
10	Adjustment for off-balance sheet items (ie conversion to credit equivalent amounts of off-balance sheet exposures)	27,818,539	/
11	Adjustments for prudent valuation adjustments and specific and general provisions which have reduced Tier 1 capital (-)	-	/
12	Other adjustments	△ 11,085,483	/
12a	Adjustments pertaining to Tier1 capital (excluding reserve for possible loan losses) (-)	840,005	/
12b	The accounting value of customers' liabilities for acceptances and guarantees (-)	10,115,675	/
12c	Gross-up for derivatives collateral provided where deducted from balance sheet assets pursuant to the operative accounting framework	314,627	/
12d	Deductions of receivable assets for cash variation margin provided in derivatives transactions (-)	444,429	/
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	212,746,667	/

(In million yen, except percentage)

Basel III Template No. (LR2)	Item	As of March 31, 2024	As of December 31, 2023
<b>On-balance sheet exposures (1)</b>			
1	On-balance sheet exposures (excluding derivatives and securities financing transactions (SFTs), but including collateral)	165,389,138	
2	Gross-up for derivatives collateral provided where deducted from balance sheet assets pursuant to the operative accounting framework	314,627	
3	Deductions of receivable assets for cash variation margin provided in derivatives transactions (-)	444,429	
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 (-)	840,005	
7	Total on-balance sheet exposures (excluding derivatives and SFTs) (a)	164,419,330	
<b>Derivative exposures (2)</b>			
8	Replacement cost associated with all derivatives transactions (where applicable net of eligible cash variation margin and/or with bilateral netting)	4,418,644	
9	Add-on amounts for potential future exposure associated with all derivatives transactions	6,017,475	
10	Exempted central counterparty (CCP) leg of client-cleared trade exposures (-)	1,152,339	
11	Adjusted effective notional amount of written credit derivatives	6,549,481	
12	Adjusted effective notional offsets and add-on deductions for written credit derivatives (-)	5,990,349	
13	Total derivative exposures (b)	9,842,913	
<b>Securities financing transaction exposures (3)</b>			
14	Gross SFT assets (with no recognition of netting), after adjustment for sale accounting transactions	15,306,859	
15	Netted amounts of cash payables and cash receivables of gross SFT assets (-)	5,988,491	
16	Counterparty credit risk exposure for SFT assets	1,347,515	
17	Agent transaction exposures		
18	Total securities financing transaction exposures (c)	10,665,883	
<b>Other off-balance sheet exposures(4)</b>			
19	Off-balance sheet exposure at gross notional amount	72,000,435	
20	Adjustments for conversion to credit equivalent amounts (-)	44,181,895	
22	Off-balance sheet items (d)	27,818,539	
<b>Leverage ratio on a consolidated basis (5)</b>			
23	Tier 1 capital(e)	8,973,639	
24	Total exposures ((a)+(b)+(c)+(d)) (f)	212,746,667	
25	Leverage ratio on a consolidated basis ((e)/(f))	4.21%	
26	National minimum leverage ratio requirement	3.00%	
<b>Leverage ratio on a consolidated basis (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) (6)</b>			
	Total exposures (f)	212,746,667	
	The amount of deposits with the Bank of Japan	56,405,663	
	Total exposures (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) (f')	269,152,330	
	Leverage ratio on a consolidated basis (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) ((e)/(f'))	3.33%	
<b>Disclosure of mean values (7)</b>			
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))	11,801,020	
	Mean value of gross SFT assets (g)	18,246,704	
	Mean value of netted amounts of cash payables and cash receivables of gross SFT assets (-) (h)	6,445,683	
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))	9,318,368	
14	Quarter-end value of gross SFT assets (i)	15,306,859	
15	Quarter-end value of Netted amounts of cash payables and cash receivables of gross SFT assets (-) (j)	5,988,491	
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)	215,229,319	
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)	271,634,983	
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))	4.16%	
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))	3.30%	

## Composition of Leverage Ratio

Mizuho Bank [Consolidated]  
As of March 31, 2024

(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 March 31, 2024	As of December 31, 2023
<b>On-balance sheet exposures (1)</b>				
1		On-balance sheet exposures before deducting adjustment items	/	166,944,174
1a	1	Total assets reported in the consolidated balance sheet	/	199,525,524
1b	2	The amount of assets of subsidiaries that are not included in the scope of the leverage ratio on a consolidated basis (-)	/	-
1c	7	The amount of assets of subsidiaries that are included in the scope of the leverage ratio on a consolidated basis (except those included in the total assets reported in the consolidated balance sheet)	/	-
1d	3	The amount of assets that are deducted from the total assets reported in the consolidated balance sheet (except adjustment items) (-)	/	32,581,350
2	7	The amount of adjustment items pertaining to Tier1 capital (-)	/	752,463
3		Total on-balance sheet exposures (a)	/	166,191,711
<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.	/	2,645,244
5		PFE multiplied by 1.4 associated with derivatives transactions, etc.	/	-
		Add-on amount associated with derivatives transactions, etc.	/	14,331,758
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	/	1,233,522
6		The amount of receivables arising from providing collateral, provided where deducted from the consolidated balance sheet pursuant to the operative accounting framework	/	-
		The amount of receivables arising from providing cash margin, provided where deducted from the consolidated balance sheet pursuant to the operative accounting framework	/	337,007
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	/	4,971,600
10		The amount of deductions from effective notional amount of written credit derivatives (-)	/	4,725,411
11	4	Total exposures related to derivative transactions (b)	/	18,793,720
<b>Exposures related to repo transactions (3)</b>				
12		The amount of assets related to repo transactions, etc.	/	13,618,704
13		The amount of deductions from the assets above (line 12) (-)	/	5,860,761
14		The exposures for counterparty credit risk for repo transactions, etc.	/	1,092,518
15		The exposures for agent repo transactions	/	/
16	5	Total exposures related to repo transactions, etc. (c)	/	8,850,461
<b>Exposures related to off-balance sheet transactions (4)</b>				
17		Notional amount of off-balance sheet transactions	/	58,903,388
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	/	30,844,012
19	6	Total exposures related to off-balance sheet transactions (d)	/	28,059,376
<b>Leverage ratio on a consolidated basis (5)</b>				
20		The amount of capital (Tier1 capital) (e)	/	9,220,746
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	/	221,895,269
22		Leverage ratio on a consolidated basis ((e)/(f))	/	4.15%
		National minimum leverage ratio requirement	/	3.00%
<b>Leverage ratio on a consolidated basis (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) (6)</b>				
		Total exposures (f)	/	221,895,269
		The amount of deposits with the Bank of Japan	/	48,176,291
		Total exposures (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) (f')	/	270,071,561
		Leverage ratio on a consolidated basis (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) ((e)/(f'))	/	3.41%