

## Composition of Leverage Ratio

Mizuho Bank [Consolidated]  
As of June 30, 2024

(In million yen, except percentage)

Basel III Template No. (LR1)	Item	As of June 30, 2024	As of March 31, 2024
1	Total consolidated assets as per published financial statements	265,310,553	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 (-)	52,698,793	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	409,802	1,785,680
8a	The leverage ratio exposure value related to derivative transactions	10,376,147	9,842,913
8b	The accounting value of derivatives recognised as assets (-)	9,966,345	8,057,232
9	Adjustment for securities financing transactions (SFTs) (ie repurchase agreements and similar secured lending)	△ 5,792,235	△ 4,640,976
9a	The leverage ratio exposure value related to SFTs	11,366,948	10,665,883
9b	The accounting value of SFTs recognised as assets (-)	17,159,184	15,306,859
10	Adjustment for off-balance sheet items (ie conversion to credit equivalent amounts of off-balance sheet exposures)	29,847,017	27,818,539
11	Adjustments for prudent valuation adjustments and specific and general provisions which have reduced Tier 1 capital (-)	-	-
12	Other adjustments	△ 11,734,836	△ 11,085,483
12a	Adjustments pertaining to Tier1 capital (excluding reserve for possible loan losses) (-)	860,451	840,005
12b	The accounting value of customers' liabilities for acceptances and guarantees (-)	10,751,816	10,115,675
12c	Gross-up for derivatives collateral provided where deducted from balance sheet assets pursuant to the operative accounting framework	317,773	314,627
12d	Deductions of receivable assets for cash variation margin provided in derivatives transactions (-)	440,342	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	225,341,506	212,746,667

Mizuho Bank [Consolidated]  
As of June 30, 2024

(In million yen, except percentage)

Basel III Template No. (LR2)	Item	As of June 30, 2024	As of March 31, 2024
<b>On-balance sheet exposures (1)</b>			
1	On-balance sheet exposures (excluding derivatives and securities financing transactions (SFTs), but including collateral)	174,734,412	165,389,138
2	Gross-up for derivatives collateral provided where deducted from balance sheet assets pursuant to the operative accounting framework	317,773	314,627
3	Deductions of receivable assets for cash variation margin provided in derivatives transactions (-)	440,342	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 (-)	860,451	840,005
7	Total on-balance sheet exposures (excluding derivatives and SFTs) (a)	173,751,392	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)	4,645,435	4,418,644
9	Add-on amounts for potential future exposure associated with all derivatives transactions	6,305,210	6,017,475
10	Exempted central counterparty (CCP) leg of client-cleared trade exposures (-)	1,268,126	1,152,339
11	Adjusted effective notional amount of written credit derivatives	5,004,014	6,549,481
12	Adjusted effective notional offsets and add-on deductions for written credit derivatives (-)	4,310,386	5,990,349
13	Total derivative exposures (b)	10,376,147	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	17,159,184	15,306,859
15	Netted amounts of cash payables and cash receivables of gross SFT assets (-)	7,544,290	5,988,491
16	Counterparty credit risk exposure for SFT assets	1,752,055	1,347,515
17	Agent transaction exposures		
18	Total securities financing transaction exposures (c)	11,366,948	10,665,883
<b>Other off-balance sheet exposures(4)</b>			
19	Off-balance sheet exposure at gross notional amount	76,172,533	72,000,435
20	Adjustments for conversion to credit equivalent amounts (-)	46,325,515	44,181,895
22	Off-balance sheet items (d)	29,847,017	27,818,539
<b>Leverage ratio on a consolidated basis (5)</b>			
23	Tier 1 capital(e)	9,434,975	8,973,639
24	Total exposures ((a)+(b)+(c)+(d)) (f)	225,341,506	212,746,667
25	Leverage ratio on a consolidated basis ((e)/(f))	4.18%	4.21%
26	National minimum leverage ratio requirement	3.15%	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)	225,341,506	212,746,667
	The amount of deposits with the Bank of Japan	52,698,793	56,405,663
	Total exposures (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) (f')	278,040,300	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'))	3.39%	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))	9,969,856	11,801,020
	Mean value of gross SFT assets (g)	16,852,670	18,246,704
	Mean value of netted amounts of cash payables and cash receivables of gross SFT assets (-) (h)	6,882,814	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))	9,614,893	9,318,368
14	Quarter-end value of gross SFT assets (i)	17,159,184	15,306,859
15	Quarter-end value of Netted amounts of cash payables and cash receivables of gross SFT assets (-) (j)	7,544,290	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)	225,696,469	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)	278,395,263	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))	4.18%	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))	3.38%	3.30%