

Composition of Leverage Ratio

Mizuho Bank [Non-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 non-consolidated assets as per published financial statements	249,945,150	245,717,469
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	△ 9,065,413	△ 10,770,357
8a	The leverage ratio exposure value related to derivative transactions	5,515,229	5,009,804
8b	The accounting value of derivatives recognised as assets (-)	14,580,643	15,780,161
9	Adjustment for securities financing transactions (SFTs) (ie repurchase agreements and similar secured lending)	242,798	△ 556,587
9a	The leverage ratio exposure value related to SFTs	6,422,067	6,325,483
9b	The accounting value of SFTs recognised as assets (-)	6,179,268	6,882,071
10	Adjustment for off-balance sheet items (ie conversion to credit equivalent amounts of off-balance sheet exposures)	33,134,654	30,332,374
11	Adjustments for prudent valuation adjustments and specific and general provisions which have reduced Tier 1 capital (-)	-	-
12	Other adjustments	△ 13,868,013	△ 12,738,171
12a	Adjustments pertaining to Tier1 capital (excluding reserve for possible loan losses) (-)	560,003	539,792
12b	The accounting value of customers' liabilities for acceptances and guarantees (-)	12,783,764	11,745,869
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 (-)	524,245	452,509
13	Leverage ratio exposure measure	207,690,382	195,579,764

Mizuho Bank [Non-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
On-balance sheet exposures (1)			
1	On-balance sheet exposures (excluding derivatives and securities financing transactions (SFTs), but including collateral)	163,702,680	154,904,403
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 (-)	524,245	452,509
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 (-)	560,003	539,792
7	Total on-balance sheet exposures (excluding derivatives and SFTs) (a)	162,618,431	153,912,101
Derivative exposures (2)			
8	Replacement cost associated with all derivatives transactions (where applicable net of eligible cash variation margin and/or with bilateral netting)	2,492,041	2,194,229
9	Add-on amounts for potential future exposure associated with all derivatives transactions	3,142,316	3,033,100
10	Exempted central counterparty (CCP) leg of client-cleared trade exposures (-)	126,298	226,682
11	Adjusted effective notional amount of written credit derivatives	3,833,840	3,802,308
12	Adjusted effective notional offsets and add-on deductions for written credit derivatives (-)	3,826,671	3,793,151
13	Total derivative exposures (b)	5,515,229	5,009,804
Securities financing transaction exposures (3)			
14	Gross SFT assets (with no recognition of netting), after adjustment for sale accounting transactions	6,179,268	6,882,071
15	Netted amounts of cash payables and cash receivables of gross SFT assets (-)	1,281,077	1,661,314
16	Counterparty credit risk exposure for SFT assets	1,523,876	1,104,727
17	Agent transaction exposures	-	-
18	Total securities financing transaction exposures (c)	6,422,067	6,325,483
Other off-balance sheet exposures(4)			
19	Off-balance sheet exposure at gross notional amount	81,155,364	75,713,818
20	Adjustments for conversion to credit equivalent amounts (-)	48,020,709	45,381,443
22	Off-balance sheet items (d)	33,134,654	30,332,374
Leverage ratio on a non-consolidated basis (5)			
23	Tier 1 capital(e)	8,117,677	7,805,180
24	Total exposures ((a)+(b)+(c)+(d)) (f)	207,690,382	195,579,764
25	Leverage ratio on a non-consolidated basis ((e)/(f))	3.90%	3.99%
26	National minimum leverage ratio requirement	3.15%	3.00%
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)	207,690,382	195,579,764
	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')	260,389,176	251,985,427
	Leverage ratio on a non-consolidated basis (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) ((e)/(f'))	3.11%	3.09%
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))	4,877,086	7,366,543
	Mean value of gross SFT assets (g)	6,362,500	8,979,201
	Mean value of netted amounts of cash payables and cash receivables of gross SFT assets (-) (h)	1,485,414	1,612,658
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))	4,898,191	5,220,756
14	Quarter-end value of gross SFT assets (i)	6,179,268	6,882,071
15	Quarter-end value of Netted amounts of cash payables and cash receivables of gross SFT assets (-) (j)	1,281,077	1,661,314
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)	207,669,277	197,725,551
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)	260,368,071	254,131,214
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))	3.90%	3.94%
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))	3.11%	3.07%