Composition of Leverage Ratio

Mizuho Bank【Non-Consolidated】
As of June 30, 2026

(In million yen, except percentage)

Basel III Template No. (LR1)	Item	As of June 30, 2026	As of March 31, 2026
1	Total non-consolidated assets as per published financial statements	249,550,613	251,262,535
3	Adjustment for securitized exposures that meet the operational requirements for the recognition of risk transference	-	-
4	Adjustments for temporary exemption of central bank reserves (-)	38,795,347	46,985,482
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	△ 10,382,304	△ 9,858,731
8a	The leverage ratio exposure value related to derivative transactions	6,525,263	6,384,477
8b	The accounting value of derivatives recognised as assets (-)	16,907,567	16,243,208
9	Adjustment for securities financing transactions (SFTs) (ie repurchase agreements and similar secured lending)	500,891	△ 60,167
9a	The leverage ratio exposure value related to SFTs	5,022,246	9,296,014
9b	The accounting value of SFTs recognised as assets (-)	4,521,354	9,356,181
10	Adjustment for off-balance sheet items (ie conversion to credit equivalent amounts of off-balance sheet exposures)	36,641,874	35,518,148
11	Adjustments for prudent valuation adjustments and specific and general provisions which have reduced Tier 1 capital (-)	-	-
12	Other adjustments	△ 15,740,642	△ 15,168,087
12a	Adjustments pertaining to Tier1 capital (excluding reserve for possible loan losses) (-)	647,846	590,697
12b	The accounting value of customers' liabilities for acceptances and guarantees (-)	14,309,491	13,442,049
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 (-)	783,304	1,135,340
13	Leverage ratio exposure measure	221,775,086	214,708,215

Mizuho Bank【Non-Consolidated】
As of June 30, 2026

(In million yen, except percentage)

Basel III Template No. (LR2)	Item	As of June 30, 2026	As of March 31, 2026
On-balance sheet exposures (1)			
1	On-balance sheet exposures (excluding derivatives and securities financing transactions (SFTs), but including collateral)	175,016,852	165,235,612
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 (-)	783,304	1,135,340
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 (-)	647,846	590,697
7	Total on-balance sheet exposures (excluding derivatives and SFTs) (a)	173,585,701	163,509,574
Derivative exposures (2)			
8	Replacement cost associated with all derivatives transactions (where applicable net of eligible cash variation margin and/or with bilateral netting)	3,868,075	2,796,742
9	Add-on amounts for potential future exposure associated with all derivatives transactions	3,882,090	3,693,026
10	Exempted central counterparty (CCP) leg of client-cleared trade exposures (-)	1,264,330	156,115
11	Adjusted effective notional amount of written credit derivatives	3,909,286	3,921,191
12	Adjusted effective notional offsets and add-on deductions for written credit derivatives (-)	3,869,857	3,870,367
13	Total derivative exposures (b)	6,525,263	6,384,477
Securities financing transaction exposures (3)			
14	Gross SFT assets (with no recognition of netting), after adjustment for sale accounting transactions	4,521,354	9,356,181
15	Netted amounts of cash payables and cash receivables of gross SFT assets (-)	-	620,633
16	Counterparty credit risk exposure for SFT assets	500,891	560,466
17	Agent transaction exposures		
18	Total securities financing transaction exposures (c)	5,022,246	9,296,014
Other off-balance sheet exposures(4)			
19	Off-balance sheet exposure at gross notional amount	85,839,276	83,633,662
20	Adjustments for conversion to credit equivalent amounts (-)	49,197,401	48,115,513
22	Off-balance sheet items (d)	36,641,874	35,518,148
Leverage ratio on a non-consolidated basis (5)			
23	Tier 1 capital(e)	9,333,864	8,832,964
24	Total exposures ((a)+(b)+(c)+(d)) (f)	221,775,086	214,708,215
25	Leverage ratio on a non-consolidated basis ((e)/(f))	4.20%	4.11%
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)	221,775,086	214,708,215
	The amount of deposits with the Bank of Japan	38,795,347	46,985,482
	Total exposures (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) (f')	260,570,433	261,693,697
	Leverage ratio on a non-consolidated basis (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) ((e)/(f'))	3.58%	3.37%
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))	6,286,715	12,719,361
	Mean value of gross SFT assets (g)	7,023,033	13,381,142
	Mean value of netted amounts of cash payables and cash receivables of gross SFT assets (-) (h)	736,318	661,781
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))	4,521,354	8,735,548
14	Quarter-end value of gross SFT assets (i)	4,521,354	9,356,181
15	Quarter-end value of Netted amounts of cash payables and cash receivables of gross SFT assets (-) (j)	-	620,633
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)	223,540,447	218,692,028
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)	262,335,794	265,677,511
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))	4.17%	4.03%
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))	3.55%	3.32%