Composition of Leverage Ratio

Mizuho Bank【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 consolidated assets as per published financial statements	271,157,751	271,746,785
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 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	△ 348,817	1,876,480
8a	The leverage ratio exposure value related to derivative transactions	13,662,160	15,461,043
8b	The accounting value of derivatives recognised as assets (-)	14,010,977	13,584,562
9	Adjustment for securities financing transactions (SFTs) (ie repurchase agreements and similar secured lending)	△ 5,716,173	△ 5,935,172
9a	The leverage ratio exposure value related to SFTs	11,552,687	16,086,805
9b	The accounting value of SFTs recognised as assets (-)	17,268,860	22,021,978
10	Adjustment for off-balance sheet items (ie conversion to credit equivalent amounts of off-balance sheet exposures)	33,798,123	32,825,942
11	Adjustments for prudent valuation adjustments and specific and general provisions which have reduced Tier 1 capital (-)	-	-
12	Other adjustments	△ 13,250,937	△ 12,950,095
12a	Adjustments pertaining to Tier1 capital (excluding reserve for possible loan losses) (-)	970,212	916,699
12b	The accounting value of customers' liabilities for acceptances and guarantees (-)	11,845,647	11,216,142
12c	Gross-up for derivatives collateral provided where deducted from balance sheet assets pursuant to the operative accounting framework	340,775	266,246
12d	Deductions of receivable assets for cash variation margin provided in derivatives transactions (-)	775,852	1,083,499
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	246,844,598	240,578,456

Mizuho Bank【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)	189,236,917	177,938,618
2	Gross-up for derivatives collateral provided where deducted from balance sheet assets pursuant to the operative accounting framework	340,775	266,246
3	Deductions of receivable assets for cash variation margin provided in derivatives transactions (-)	775,852	1,083,499
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 (-)	970,212	916,699
7	Total on-balance sheet exposures (excluding derivatives and SFTs) (a)	187,831,627	176,204,665
Derivative exposures (2)			
8	Replacement cost associated with all derivatives transactions (where applicable net of eligible cash variation margin and/or with bilateral netting)	5,647,199	6,806,734
9	Add-on amounts for potential future exposure associated with all derivatives transactions	7,623,934	7,273,437
10	Exempted central counterparty (CCP) leg of client-cleared trade exposures (-)	2,397,204	1,299,599
11	Adjusted effective notional amount of written credit derivatives	11,600,665	11,765,072
12	Adjusted effective notional offsets and add-on deductions for written credit derivatives (-)	8,812,435	9,084,601
13	Total derivative exposures (b)	13,662,160	15,461,043
Securities financing transaction exposures (3)			
14	Gross SFT assets (with no recognition of netting), after adjustment for sale accounting transactions	17,268,860	22,021,978
15	Netted amounts of cash payables and cash receivables of gross SFT assets (-)	6,546,930	6,816,172
16	Counterparty credit risk exposure for SFT assets	830,756	880,999
17	Agent transaction exposures		
18	Total securities financing transaction exposures (c)	11,552,687	16,086,805
Other off-balance sheet exposures(4)			
19	Off-balance sheet exposure at gross notional amount	83,756,610	81,473,130
20	Adjustments for conversion to credit equivalent amounts (-)	49,958,487	48,647,188
22	Off-balance sheet items (d)	33,798,123	32,825,942
Leverage ratio on a consolidated basis (5)			
23	Tier 1 capital(e)	11,054,901	10,673,033
24	Total exposures ((a)+(b)+(c)+(d)) (f)	246,844,598	240,578,456
25	Leverage ratio on a consolidated basis ((e)/(f))	4.47%	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)	246,844,598	240,578,456
	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')	285,639,945	287,563,939
	Leverage ratio on a consolidated basis (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) ((e)/(f'))	3.87%	3.71%
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))	13,904,477	22,464,920
	Mean value of gross SFT assets (g)	18,763,095	28,785,289
	Mean value of netted amounts of cash payables and cash receivables of gross SFT assets (-) (h)	4,858,617	6,320,368
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))	10,721,930	15,205,806
14	Quarter-end value of gross SFT assets (i)	17,268,860	22,021,978
15	Quarter-end value of Netted amounts of cash payables and cash receivables of gross SFT assets (-) (j)	6,546,930	6,816,172
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)	250,027,145	247,837,571
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)	288,822,492	294,823,054
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))	4.42%	4.30%
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))	3.82%	3.62%