Composition of Leverage Ratio

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

(In million yen, except percentage)

Basel III Template No. (LR1)	Item	As of September 30, 2026	As of June 30, 2026
1	Total non-consolidated assets as per published financial statements	262,248,193	249,550,613
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 (-)	44,859,514	38,795,347
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	△ 12,964,120	△ 10,382,304
8a	The leverage ratio exposure value related to derivative transactions	6,098,670	6,525,263
8b	The accounting value of derivatives recognised as assets (-)	19,062,790	16,907,567
9	Adjustment for securities financing transactions (SFTs) (ie repurchase agreements and similar secured lending)	△ 1,104,333	500,891
9a	The leverage ratio exposure value related to SFTs	6,526,837	5,022,246
9b	The accounting value of SFTs recognised as assets (-)	7,631,170	4,521,354
10	Adjustment for off-balance sheet items (ie conversion to credit equivalent amounts of off-balance sheet exposures)	36,627,675	36,641,874
11	Adjustments for prudent valuation adjustments and specific and general provisions which have reduced Tier 1 capital (-)	-	-
12	Other adjustments	△ 15,725,113	△ 15,740,642
12a	Adjustments pertaining to Tier1 capital (excluding reserve for possible loan losses) (-)	721,598	647,846
12b	The accounting value of customers' liabilities for acceptances and guarantees (-)	14,337,809	14,309,491
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 (-)	665,705	783,304
13	Leverage ratio exposure measure	224,222,787	221,775,086

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

(In million yen, except percentage)

Basel III Template No. (LR2)	Item	As of September 30, 2026	As of June 30, 2026
On-balance sheet exposures (1)			
1	On-balance sheet exposures (excluding derivatives and securities financing transactions (SFTs), but including collateral)	176,356,908	175,016,852
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 (-)	665,705	783,304
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 (-)	721,598	647,846
7	Total on-balance sheet exposures (excluding derivatives and SFTs) (a)	174,969,604	173,585,701
Derivative exposures (2)			
8	Replacement cost associated with all derivatives transactions (where applicable net of eligible cash variation margin and/or with bilateral netting)	2,338,509	3,868,075
9	Add-on amounts for potential future exposure associated with all derivatives transactions	3,928,755	3,882,090
10	Exempted central counterparty (CCP) leg of client-cleared trade exposures (-)	197,860	1,264,330
11	Adjusted effective notional amount of written credit derivatives	3,945,737	3,909,286
12	Adjusted effective notional offsets and add-on deductions for written credit derivatives (-)	3,916,471	3,869,857
13	Total derivative exposures (b)	6,098,670	6,525,263
Securities financing transaction exposures (3)			
14	Gross SFT assets (with no recognition of netting), after adjustment for sale accounting transactions	7,631,170	4,521,354
15	Netted amounts of cash payables and cash receivables of gross SFT assets (-)	1,679,323	-
16	Counterparty credit risk exposure for SFT assets	574,989	500,891
17	Agent transaction exposures		
18	Total securities financing transaction exposures (c)	6,526,837	5,022,246
Other off-balance sheet exposures(4)			
19	Off-balance sheet exposure at gross notional amount	85,552,202	85,839,276
20	Adjustments for conversion to credit equivalent amounts (-)	48,924,527	49,197,401
22	Off-balance sheet items (d)	36,627,675	36,641,874
Leverage ratio on a non-consolidated basis (5)			
23	Tier 1 capital(e)	9,945,673	9,333,864
24	Total exposures ((a)+(b)+(c)+(d)) (f)	224,222,787	221,775,086
25	Leverage ratio on a non-consolidated basis ((e)/(f))	4.43%	4.20%
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)	224,222,787	221,775,086
	The amount of deposits with the Bank of Japan	44,859,514	38,795,347
	Total exposures (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) (f')	269,082,301	260,570,433
	Leverage ratio on a non-consolidated basis (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) ((e)/(f'))	3.69%	3.58%
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))	7,437,792	6,286,715
	Mean value of gross SFT assets (g)	8,853,030	7,023,033
	Mean value of netted amounts of cash payables and cash receivables of gross SFT assets (-) (h)	1,415,237	736,318
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))	5,951,847	4,521,354
14	Quarter-end value of gross SFT assets (i)	7,631,170	4,521,354
15	Quarter-end value of Netted amounts of cash payables and cash receivables of gross SFT assets (-) (j)	1,679,323	-
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)	225,708,732	223,540,447
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)	270,568,246	262,335,794
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))	4.40%	4.17%
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))	3.67%	3.55%