Composition of Leverage Ratio

Mizuho Bank【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 consolidated assets as per published financial statements	283,977,223	271,157,751
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 (-)	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	△ 693,823	△ 348,817
8a	The leverage ratio exposure value related to derivative transactions	13,993,060	13,662,160
8b	The accounting value of derivatives recognised as assets (-)	14,686,883	14,010,977
9	Adjustment for securities financing transactions (SFTs) (ie repurchase agreements and similar secured lending)	△ 8,897,018	△ 5,716,173
9a	The leverage ratio exposure value related to SFTs	13,600,963	11,552,687
9b	The accounting value of SFTs recognised as assets (-)	22,497,981	17,268,860
10	Adjustment for off-balance sheet items (ie conversion to credit equivalent amounts of off-balance sheet exposures)	33,918,623	33,798,123
11	Adjustments for prudent valuation adjustments and specific and general provisions which have reduced Tier 1 capital (-)	-	-
12	Other adjustments	△ 13,102,371	△ 13,250,937
12a	Adjustments pertaining to Tier1 capital (excluding reserve for possible loan losses) (-)	971,011	970,212
12b	The accounting value of customers' liabilities for acceptances and guarantees (-)	11,827,182	11,845,647
12c	Gross-up for derivatives collateral provided where deducted from balance sheet assets pursuant to the operative accounting framework	379,279	340,775
12d	Deductions of receivable assets for cash variation margin provided in derivatives transactions (-)	683,456	775,852
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	250,343,119	246,844,598

Mizuho Bank【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)	190,105,661	189,236,917
2	Gross-up for derivatives collateral provided where deducted from balance sheet assets pursuant to the operative accounting framework	379,279	340,775
3	Deductions of receivable assets for cash variation margin provided in derivatives transactions (-)	683,456	775,852
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 (-)	971,011	970,212
7	Total on-balance sheet exposures (excluding derivatives and SFTs) (a)	188,830,472	187,831,627
Derivative exposures (2)			
8	Replacement cost associated with all derivatives transactions (where applicable net of eligible cash variation margin and/or with bilateral netting)	4,939,241	5,647,199
9	Add-on amounts for potential future exposure associated with all derivatives transactions	7,863,531	7,623,934
10	Exempted central counterparty (CCP) leg of client-cleared trade exposures (-)	1,460,963	2,397,204
11	Adjusted effective notional amount of written credit derivatives	12,628,869	11,600,665
12	Adjusted effective notional offsets and add-on deductions for written credit derivatives (-)	9,977,619	8,812,435
13	Total derivative exposures (b)	13,993,060	13,662,160
Securities financing transaction exposures (3)			
14	Gross SFT assets (with no recognition of netting), after adjustment for sale accounting transactions	22,497,981	17,268,860
15	Netted amounts of cash payables and cash receivables of gross SFT assets (-)	9,828,310	6,546,930
16	Counterparty credit risk exposure for SFT assets	931,291	830,756
17	Agent transaction exposures		
18	Total securities financing transaction exposures (c)	13,600,963	11,552,687
Other off-balance sheet exposures(4)			
19	Off-balance sheet exposure at gross notional amount	83,791,573	83,756,610
20	Adjustments for conversion to credit equivalent amounts (-)	49,872,950	49,958,487
22	Off-balance sheet items (d)	33,918,623	33,798,123
Leverage ratio on a consolidated basis (5)			
23	Tier 1 capital(e)	11,655,412	11,054,901
24	Total exposures ((a)+(b)+(c)+(d)) (f)	250,343,119	246,844,598
25	Leverage ratio on a consolidated basis ((e)/(f))	4.65%	4.47%
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)	250,343,119	246,844,598
	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')	295,202,633	285,639,945
	Leverage ratio on a consolidated basis (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) ((e)/(f'))	3.94%	3.87%
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))	17,069,964	13,904,477
	Mean value of gross SFT assets (g)	24,614,276	18,763,095
	Mean value of netted amounts of cash payables and cash receivables of gross SFT assets (-) (h)	7,544,312	4,858,617
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))	12,669,671	10,721,930
14	Quarter-end value of gross SFT assets (i)	22,497,981	17,268,860
15	Quarter-end value of Netted amounts of cash payables and cash receivables of gross SFT assets (-) (j)	9,828,310	6,546,930
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)	254,743,412	250,027,145
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)	299,602,926	288,822,492
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))	4.57%	4.42%
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))	3.89%	3.82%