

Composition of Leverage Ratio

Mizuho Bank [Consolidated]
As of September 30, 2024

(In million yen, except percentage)

Basel III Template No. (LR1)	Item	As of September 30, 2024	As of June 30, 2024
1	Total consolidated assets as per published financial statements	251,954,169	265,310,553
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 securitised exposures that meet the operational requirements for the recognition of risk transference	-	-
4	Adjustments for temporary exemption of central bank reserves (-)	55,486,017	52,698,793
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	920,906	409,802
8a	The leverage ratio exposure value related to derivative transactions	8,973,542	10,376,147
8b	The accounting value of derivatives recognised as assets (-)	8,052,636	9,966,345
9	Adjustment for securities financing transactions (SFTs) (ie repurchase agreements and similar secured lending)	△ 5,233,775	△ 5,792,235
9a	The leverage ratio exposure value related to SFTs	11,393,250	11,366,948
9b	The accounting value of SFTs recognised as assets (-)	16,627,026	17,159,184
10	Adjustment for off-balance sheet items (ie conversion to credit equivalent amounts of off-balance sheet exposures)	28,058,246	29,847,017
11	Adjustments for prudent valuation adjustments and specific and general provisions which have reduced Tier 1 capital (-)	-	-
12	Other adjustments	△ 10,892,914	△ 11,734,836
12a	Adjustments pertaining to Tier1 capital (excluding reserve for possible loan losses) (-)	853,354	860,451
12b	The accounting value of customers' liabilities for acceptances and guarantees (-)	9,880,720	10,751,816
12c	Gross-up for derivatives collateral provided where deducted from balance sheet assets pursuant to the operative accounting framework	307,500	317,773
12d	Deductions of receivable assets for cash variation margin provided in derivatives transactions (-)	466,339	440,342
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	209,320,614	225,341,506

(In million yen, except percentage)

Basel III Template No. (LR2)	Item	As of September 30, 2024	As of June 30, 2024
On-balance sheet exposures (1)			
1	On-balance sheet exposures (excluding derivatives and securities financing transactions (SFTs), but including collateral)	161,907,768	174,734,412
2	Gross-up for derivatives collateral provided where deducted from balance sheet assets pursuant to the operative accounting framework	307,500	317,773
3	Deductions of receivable assets for cash variation margin provided in derivatives transactions (-)	466,339	440,342
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 (-)	853,354	860,451
7	Total on-balance sheet exposures (excluding derivatives and SFTs) (a)	160,895,574	173,751,392
Derivative exposures (2)			
8	Replacement cost associated with all derivatives transactions (where applicable net of eligible cash variation margin and/or with bilateral netting)	3,795,714	4,645,435
9	Add-on amounts for potential future exposure associated with all derivatives transactions	5,639,523	6,305,210
10	Exempted central counterparty (CCP) leg of client-cleared trade exposures (-)	1,084,295	1,268,126
11	Adjusted effective notional amount of written credit derivatives	5,318,100	5,004,014
12	Adjusted effective notional offsets and add-on deductions for written credit derivatives (-)	4,695,500	4,310,386
13	Total derivative exposures (b)	8,973,542	10,376,147
Securities financing transaction exposures (3)			
14	Gross SFT assets (with no recognition of netting), after adjustment for sale accounting transactions	16,627,026	17,159,184
15	Netted amounts of cash payables and cash receivables of gross SFT assets (-)	5,908,591	7,544,290
16	Counterparty credit risk exposure for SFT assets	674,815	1,752,055
17	Agent transaction exposures		
18	Total securities financing transaction exposures (c)	11,393,250	11,366,948
Other off-balance sheet exposures(4)			
19	Off-balance sheet exposure at gross notional amount	73,060,087	76,172,533
20	Adjustments for conversion to credit equivalent amounts (-)	45,001,840	46,325,515
22	Off-balance sheet items (d)	28,058,246	29,847,017
Leverage ratio on a consolidated basis (5)			
23	Tier 1 capital(e)	9,724,733	9,434,975
24	Total exposures ((a)+(b)+(c)+(d)) (f)	209,320,614	225,341,506
25	Leverage ratio on a consolidated basis ((e)/(f))	4.64%	4.18%
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)	209,320,614	225,341,506
	The amount of deposits with the Bank of Japan	55,486,017	52,698,793
	Total exposures (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) (f')	264,806,632	278,040,300
	Leverage ratio on a consolidated basis (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) ((e)/(f'))	3.67%	3.39%
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))	9,983,080	9,969,856
	Mean value of gross SFT assets (g)	18,380,020	16,852,670
	Mean value of netted amounts of cash payables and cash receivables of gross SFT assets (-) (h)	8,396,939	6,882,814
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))	10,718,434	9,614,893
14	Quarter-end value of gross SFT assets (i)	16,627,026	17,159,184
15	Quarter-end value of Netted amounts of cash payables and cash receivables of gross SFT assets (-) (j)	5,908,591	7,544,290
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)	208,585,260	225,696,469
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)	264,071,277	278,395,263
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))	4.66%	4.18%
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))	3.68%	3.38%