

Composition of Leverage Ratio

Mizuho Bank [Non-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 non-consolidated assets as per published financial statements	237,094,755	249,945,150
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	△ 6,893,200	△ 9,065,413
8a	The leverage ratio exposure value related to derivative transactions	4,638,947	5,515,229
8b	The accounting value of derivatives recognised as assets (-)	11,532,147	14,580,643
9	Adjustment for securities financing transactions (SFTs) (ie repurchase agreements and similar secured lending)	△ 84,805	242,798
9a	The leverage ratio exposure value related to SFTs	6,768,429	6,422,067
9b	The accounting value of SFTs recognised as assets (-)	6,853,235	6,179,268
10	Adjustment for off-balance sheet items (ie conversion to credit equivalent amounts of off-balance sheet exposures)	31,561,284	33,134,654
11	Adjustments for prudent valuation adjustments and specific and general provisions which have reduced Tier 1 capital (-)	-	-
12	Other adjustments	△ 12,837,847	△ 13,868,013
12a	Adjustments pertaining to Tier1 capital (excluding reserve for possible loan losses) (-)	574,906	560,003
12b	The accounting value of customers' liabilities for acceptances and guarantees (-)	11,684,897	12,783,764
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 (-)	578,044	524,245
13	Leverage ratio exposure measure	193,354,168	207,690,382

Mizuho Bank [Non-Consolidated]
As of September 30, 2024

(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)	151,538,457	163,702,680
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 (-)	578,044	524,245
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 (-)	574,906	560,003
7	Total on-balance sheet exposures (excluding derivatives and SFTs) (a)	150,385,507	162,618,431
Derivative exposures (2)			
8	Replacement cost associated with all derivatives transactions (where applicable net of eligible cash variation margin and/or with bilateral netting)	1,962,405	2,492,041
9	Add-on amounts for potential future exposure associated with all derivatives transactions	2,936,506	3,142,316
10	Exempted central counterparty (CCP) leg of client-cleared trade exposures (-)	266,399	126,298
11	Adjusted effective notional amount of written credit derivatives	3,794,142	3,833,840
12	Adjusted effective notional offsets and add-on deductions for written credit derivatives (-)	3,787,708	3,826,671
13	Total derivative exposures (b)	4,638,947	5,515,229
Securities financing transaction exposures (3)			
14	Gross SFT assets (with no recognition of netting), after adjustment for sale accounting transactions	6,853,235	6,179,268
15	Netted amounts of cash payables and cash receivables of gross SFT assets (-)	588,964	1,281,077
16	Counterparty credit risk exposure for SFT assets	504,158	1,523,876
17	Agent transaction exposures		
18	Total securities financing transaction exposures (c)	6,768,429	6,422,067
Other off-balance sheet exposures(4)			
19	Off-balance sheet exposure at gross notional amount	77,652,891	81,155,364
20	Adjustments for conversion to credit equivalent amounts (-)	46,091,607	48,020,709
22	Off-balance sheet items (d)	31,561,284	33,134,654
Leverage ratio on a non-consolidated basis (5)			
23	Tier 1 capital(e)	8,405,349	8,117,677
24	Total exposures ((a)+(b)+(c)+(d)) (f)	193,354,168	207,690,382
25	Leverage ratio on a non-consolidated basis ((e)/(f))	4.34%	3.90%
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)	193,354,168	207,690,382
	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')	248,840,186	260,389,176
	Leverage ratio on a non-consolidated basis (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) ((e)/(f'))	3.37%	3.11%
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))	5,316,454	4,877,086
	Mean value of gross SFT assets (g)	8,511,125	6,362,500
	Mean value of netted amounts of cash payables and cash receivables of gross SFT assets (-) (h)	3,194,671	1,485,414
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))	6,264,270	4,898,191
14	Quarter-end value of gross SFT assets (i)	6,853,235	6,179,268
15	Quarter-end value of Netted amounts of cash payables and cash receivables of gross SFT assets (-) (j)	588,964	1,281,077
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)	192,406,351	207,669,277
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)	247,892,369	260,368,071
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))	4.36%	3.90%
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))	3.39%	3.11%