

Composition of Leverage Ratio

Mizuho Financial Group [Consolidated]
As of September 30, 2023

(In million yen, except percentage)

Corresponding line # on Basel III disclosure template (Table 2)	Corresponding line # on Basel III disclosure template (Table 1)	Item	As of September 30, 2023	As of June 30, 2023
On-balance sheet exposures (1)				
1		On-balance sheet exposures before deducting adjustment items	180,640,511	177,833,143
1a	1	Total assets reported in the consolidated balance sheet	226,975,859	219,201,293
1b	2	The amount of assets of subsidiaries that are not included in the scope of the leverage ratio on a consolidated basis (-)	-	-
1c	7	The amount of assets of subsidiaries that are included in the scope of the leverage ratio on a consolidated basis (except those included in the total assets reported in the consolidated balance sheet)	-	-
1d	3	The amount of assets that are deducted from the total assets reported in the consolidated balance sheet (except adjustment items) (-)	46,335,347	41,368,149
2	7	The amount of adjustment items pertaining to Tier1 capital (-)	1,066,990	1,062,243
3		Total on-balance sheet exposures (a)	179,573,521	176,770,900
Exposures related to derivative transactions (2)				
4		RC multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Replacement cost associated with derivatives transactions, etc.	4,718,579	4,080,856
5		PFE multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Add-on amount associated with derivatives transactions, etc.	13,359,885	11,448,724
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	1,510,582	1,686,600
6		The amount of receivables arising from providing collateral, provided where deducted from the consolidated balance sheet pursuant to the operative accounting framework	-	-
		The amount of receivables arising from providing cash margin, provided where deducted from the consolidated balance sheet pursuant to the operative accounting framework	234,821	223,019
7		The amount of deductions of receivables (out of those arising from providing cash variation margin) (-)	-	-
8		The amount of client-cleared trade exposures for which a bank holding company acting as a clearing member is not obliged to make any indemnification (-)	-	-
9		Adjusted effective notional amount of written credit derivatives	7,342,989	8,509,684
10		The amount of deductions from effective notional amount of written credit derivatives (-)	6,839,682	8,097,078
11	4	Total exposures related to derivative transactions (b)	20,327,176	17,851,807
Exposures related to repo transactions (3)				
12		The amount of assets related to repo transactions, etc.	17,148,920	15,910,319
13		The amount of deductions from the assets above (line 12) (-)	5,402,660	4,268,596
14		The exposures for counterparty credit risk for repo transactions, etc.	1,798,454	1,024,290
15		The exposures for agent repo transactions	-	-
16	5	Total exposures related to repo transactions, etc. (c)	13,544,713	12,666,013
Exposures related to off-balance sheet transactions (4)				
17		Notional amount of off-balance sheet transactions	60,528,839	58,632,129
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	31,568,071	31,155,722
19	6	Total exposures related to off-balance sheet transactions (d)	28,960,768	27,476,406
Leverage ratio on a consolidated basis (5)				
20		The amount of capital (Tier1 capital) (e)	10,636,388	10,338,763
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	242,406,179	234,765,127
22		Leverage ratio on a consolidated basis ((e)/(f))	4.38%	4.40%
		National minimum leverage ratio requirement	3.00%	3.00%
		Applicable leverage buffers	0.50%	0.50%
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)	242,406,179	234,765,127
		The amount of deposits with the Bank of Japan	45,215,963	46,936,319
		Total exposures (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) (f')	287,622,143	281,701,447
		Leverage ratio on a consolidated basis (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) ((e)/(f'))	3.69%	3.67%