

Composition of Leverage Ratio

Mizuho Financial Group [Consolidated]
As of September 30, 2022

(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, 2022	As of June 30, 2022
On-balance sheet exposures (1)				
1		On-balance sheet exposures before deducting adjustment items	170,938,081	173,782,797
1a	1	Total assets reported in the consolidated balance sheet	216,370,210	213,082,356
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) (-)	45,432,128	39,299,559
2	7	The amount of adjustment items pertaining to Tier1 capital (-)	1,092,901	1,088,492
3		Total on-balance sheet exposures (a)	169,845,180	172,694,305
Exposures related to derivative transactions (2)				
4		RC multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Replacement cost associated with derivatives transactions, etc.	4,945,895	4,846,803
5		PFE multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Add-on amount associated with derivatives transactions, etc.	12,242,019	11,439,927
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	2,101,654	1,870,888
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	352,406	205,942
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	9,931,793	7,710,056
10		The amount of deductions from effective notional amount of written credit derivatives (-)	9,546,195	5,684,479
11	4	Total exposures related to derivative transactions (b)	20,027,573	20,389,139
Exposures related to repo transactions (3)				
12		The amount of assets related to repo transactions, etc.	17,228,420	14,845,159
13		The amount of deductions from the assets above (line 12) (-)	4,829,973	4,784,013
14		The exposures for counterparty credit risk for repo transactions, etc.	1,364,159	954,305
15		The exposures for agent repo transactions		
16	5	Total exposures related to repo transactions, etc. (c)	13,762,606	11,015,452
Exposures related to off-balance sheet transactions (4)				
17		Notional amount of off-balance sheet transactions	57,883,717	55,147,199
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	30,662,620	29,467,551
19	6	Total exposures related to off-balance sheet transactions (d)	27,221,097	25,679,648
Leverage ratio on a consolidated basis (5)				
20		The amount of capital (Tier1 capital) (e)	9,733,177	9,719,478
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	230,856,457	229,778,545
22		Leverage ratio on a consolidated basis ((e)/(f))	4.21%	4.22%
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)	230,856,457	229,778,545
		The amount of deposits with the Bank of Japan	39,757,214	37,538,602
		Total exposures (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) (f')	270,613,672	267,317,148
		Leverage ratio on a consolidated basis (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) ((e)/(f'))	3.59%	3.63%