

Composition of Leverage Ratio

Mizuho Financial Group [Consolidated]
As of December 31, 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 December 31, 2022	As of September 30, 2022
On-balance sheet exposures (1)				
1		On-balance sheet exposures before deducting adjustment items	166,785,721	170,938,081
1a	1	Total assets reported in the consolidated balance sheet	210,467,045	216,370,210
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) (-)	43,681,324	45,432,128
2	7	The amount of adjustment items pertaining to Tier1 capital (-)	1,088,587	1,092,901
3		Total on-balance sheet exposures (a)	165,697,134	169,845,180
Exposures related to derivative transactions (2)				
4		RC multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Replacement cost associated with derivatives transactions, etc.	3,786,721	4,945,895
5		PFE multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Add-on amount associated with derivatives transactions, etc.	11,202,500	12,242,019
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	1,312,013	2,101,654
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	218,825	352,406
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	11,065,795	9,931,793
10		The amount of deductions from effective notional amount of written credit derivatives (-)	10,760,776	9,546,195
11	4	Total exposures related to derivative transactions (b)	16,825,080	20,027,573
Exposures related to repo transactions (3)				
12		The amount of assets related to repo transactions, etc.	16,104,015	17,228,420
13		The amount of deductions from the assets above (line 12) (-)	4,956,240	4,829,973
14		The exposures for counterparty credit risk for repo transactions, etc.	1,068,645	1,364,159
15		The exposures for agent repo transactions	-	-
16	5	Total exposures related to repo transactions, etc. (c)	12,216,420	13,762,606
Exposures related to off-balance sheet transactions (4)				
17		Notional amount of off-balance sheet transactions	57,223,801	57,883,717
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	30,360,292	30,662,620
19	6	Total exposures related to off-balance sheet transactions (d)	26,863,508	27,221,097
Leverage ratio on a consolidated basis (5)				
20		The amount of capital (Tier1 capital) (e)	9,786,067	9,733,177
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	221,602,145	230,856,457
22		Leverage ratio on a consolidated basis ((e)/(f))	4.41%	4.21%
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)	221,602,145	230,856,457
		The amount of deposits with the Bank of Japan	41,324,193	39,757,214
		Total exposures (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) (f')	262,926,339	270,613,672
		Leverage ratio on a consolidated basis (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) ((e)/(f'))	3.72%	3.59%