

## Composition of Leverage Ratio

Mizuho Financial Group [Consolidated]  
As of March 31, 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 March 31, 2023	As of December 31, 2022
<b>On-balance sheet exposures (1)</b>				
1		On-balance sheet exposures before deducting adjustment items	166,753,759	166,785,721
1a	1	Total assets reported in the consolidated balance sheet	202,281,158	210,467,045
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) (-)	35,527,399	43,681,324
2	7	The amount of adjustment items pertaining to Tier1 capital (-)	1,079,022	1,088,587
3		Total on-balance sheet exposures (a)	165,674,736	165,697,134
<b>Exposures related to derivative transactions (2)</b>				
4		RC multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Replacement cost associated with derivatives transactions, etc.	3,144,682	3,786,721
5		PFE multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Add-on amount associated with derivatives transactions, etc.	11,713,117	11,202,500
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	1,051,886	1,312,013
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	158,919	218,825
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	10,323,616	11,065,795
10		The amount of deductions from effective notional amount of written credit derivatives (-)	9,986,163	10,760,776
11	4	Total exposures related to derivative transactions (b)	16,406,058	16,825,080
<b>Exposures related to repo transactions (3)</b>				
12		The amount of assets related to repo transactions, etc.	13,590,848	16,104,015
13		The amount of deductions from the assets above (line 12) (-)	3,689,303	4,956,240
14		The exposures for counterparty credit risk for repo transactions, etc.	1,075,669	1,068,645
15		The exposures for agent repo transactions	-	-
16	5	Total exposures related to repo transactions, etc. (c)	10,977,214	12,216,420
<b>Exposures related to off-balance sheet transactions (4)</b>				
17		Notional amount of off-balance sheet transactions	56,452,814	57,223,801
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	30,069,707	30,360,292
19	6	Total exposures related to off-balance sheet transactions (d)	26,383,107	26,863,508
<b>Leverage ratio on a consolidated basis (5)</b>				
20		The amount of capital (Tier1 capital) (e)	9,803,395	9,786,067
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	219,441,116	221,602,145
22		Leverage ratio on a consolidated basis ((e)/(f))	4.46%	4.41%
		National minimum leverage ratio requirement	3.00%	-
		Applicable leverage buffers	0.50%	-
<b>Leverage ratio on a consolidated basis (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) (6)</b>				
		Total exposures (f)	219,441,116	221,602,145
		The amount of deposits with the Bank of Japan	51,977,044	41,324,193
		Total exposures (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) (f')	271,418,161	262,926,339
		Leverage ratio on a consolidated basis (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) ((e)/(f'))	3.61%	3.72%