

Composition of Leverage Ratio

Mizuho Financial Group [Consolidated]
As of June 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 June 30, 2023	As of March 31, 2023
On-balance sheet exposures (1)				
1		On-balance sheet exposures before deducting adjustment items	177,833,143	166,753,759
1a	1	Total assets reported in the consolidated balance sheet	219,201,293	202,281,158
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) (-)	41,368,149	35,527,399
2	7	The amount of adjustment items pertaining to Tier1 capital (-)	1,062,243	1,079,022
3		Total on-balance sheet exposures (a)	176,770,900	165,674,736
Exposures related to derivative transactions (2)				
4		RC multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Replacement cost associated with derivatives transactions, etc.	4,080,856	3,144,682
5		PFE multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Add-on amount associated with derivatives transactions, etc.	11,448,724	11,713,117
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	1,686,600	1,051,886
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	223,019	158,919
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	8,509,684	10,323,616
10		The amount of deductions from effective notional amount of written credit derivatives (-)	8,097,078	9,986,163
11	4	Total exposures related to derivative transactions (b)	17,851,807	16,406,058
Exposures related to repo transactions (3)				
12		The amount of assets related to repo transactions, etc.	15,910,319	13,590,848
13		The amount of deductions from the assets above (line 12) (-)	4,268,596	3,689,303
14		The exposures for counterparty credit risk for repo transactions, etc.	1,024,290	1,075,669
15		The exposures for agent repo transactions	/	/
16	5	Total exposures related to repo transactions, etc. (c)	12,666,013	10,977,214
Exposures related to off-balance sheet transactions (4)				
17		Notional amount of off-balance sheet transactions	58,632,129	56,452,814
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	31,155,722	30,069,707
19	6	Total exposures related to off-balance sheet transactions (d)	27,476,406	26,383,107
Leverage ratio on a consolidated basis (5)				
20		The amount of capital (Tier1 capital) (e)	10,338,763	9,803,395
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	234,765,127	219,441,116
22		Leverage ratio on a consolidated basis ((e)/(f))	4.40%	4.46%
		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)	234,765,127	219,441,116
		The amount of deposits with the Bank of Japan	46,936,319	51,977,044
		Total exposures (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) (f')	281,701,447	271,418,161
		Leverage ratio on a consolidated basis (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) ((e)/(f'))	3.67%	3.61%