

## Composition of Leverage Ratio

Mizuho Financial Group [Consolidated]  
As of December 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 December 31, 2023	As of September 30, 2023
<b>On-balance sheet exposures (1)</b>				
1		On-balance sheet exposures before deducting adjustment items	174,108,417	180,640,511
1a	1	Total assets reported in the consolidated balance sheet	220,376,660	226,975,859
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) (-)	46,268,243	46,335,347
2	7	The amount of adjustment items pertaining to Tier1 capital (-)	1,140,672	1,066,990
3		Total on-balance sheet exposures (a)	172,967,745	179,573,521
<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.	3,440,604	4,718,579
5		PFE multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Add-on amount associated with derivatives transactions, etc.	13,438,159	13,359,885
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	1,569,763	1,510,582
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	291,552	234,821
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	8,499,541	7,342,989
10		The amount of deductions from effective notional amount of written credit derivatives (-)	8,078,405	6,839,682
11	4	Total exposures related to derivative transactions (b)	19,161,215	20,327,176
<b>Exposures related to repo transactions (3)</b>				
12		The amount of assets related to repo transactions, etc.	20,958,105	17,148,920
13		The amount of deductions from the assets above (line 12) (-)	6,863,541	5,402,660
14		The exposures for counterparty credit risk for repo transactions, etc.	1,376,962	1,798,454
15		The exposures for agent repo transactions	-	-
16	5	Total exposures related to repo transactions, etc. (c)	15,471,526	13,544,713
<b>Exposures related to off-balance sheet transactions (4)</b>				
17		Notional amount of off-balance sheet transactions	59,333,431	60,528,839
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	31,064,910	31,568,071
19	6	Total exposures related to off-balance sheet transactions (d)	28,268,521	28,960,768
<b>Leverage ratio on a consolidated basis (5)</b>				
20		The amount of capital (Tier1 capital) (e)	10,601,511	10,636,388
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	235,869,008	242,406,179
22		Leverage ratio on a consolidated basis ((e)/(f))	4.49%	4.38%
		National minimum leverage ratio requirement	3.00%	3.00%
		Applicable leverage buffers	0.50%	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)	235,869,008	242,406,179
		The amount of deposits with the Bank of Japan	50,772,033	45,215,963
		Total exposures (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) (f')	286,641,042	287,622,143
		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%	3.69%