Composition of Leverage Ratio

Mizuho Financial Group 【Consolidated】
As of June 30, 2026

(In million yen, except percentage)

Basel III Template No. (LR1)	Item	As of June 30, 2026	As of March 31, 2026
1	Total consolidated assets as per published financial statements	304,283,463	302,240,042
2	Adjustment for investments in banking, financial, insurance or commercial entities that are consolidated for accounting purposes but outside the scope of regulatory consolidation (-)	-	-
3	Adjustment for securitized exposures that meet the operational requirements for the recognition of risk transference	-	-
4	Adjustments for temporary exemption of central bank reserves (-)	39,711,354	48,267,488
5	Adjustment for fiduciary assets recognised on the balance sheet pursuant to the operative accounting framework but excluded from the leverage ratio exposure measure (-)		
6	Adjustments for regular-way purchases and sales of financial assets subject to trade date accounting	-	-
7	Adjustments for eligible cash pooling transactions	-	-
8	Adjustments for derivative financial instruments	△ 8,185,420	△ 4,974,831
8a	The leverage ratio exposure value related to derivative transactions	15,708,889	17,460,402
8b	The accounting value of derivatives recognised as assets (-)	23,894,310	22,435,234
9	Adjustment for securities financing transactions (SFTs) (ie repurchase agreements and similar secured lending)	△ 7,235,863	△ 7,317,934
9a	The leverage ratio exposure value related to SFTs	21,562,651	25,025,432
9b	The accounting value of SFTs recognised as assets (-)	28,798,515	32,343,366
10	Adjustment for off-balance sheet items (ie conversion to credit equivalent amounts of off-balance sheet exposures)	33,953,828	32,972,118
11	Adjustments for prudent valuation adjustments and specific and general provisions which have reduced Tier 1 capital (-)	-	-
12	Other adjustments	△ 13,947,497	△ 13,606,145
12a	Adjustments pertaining to Tier1 capital (excluding reserve for possible loan losses) (-)	1,287,246	1,300,595
12b	The accounting value of customers' liabilities for acceptances and guarantees (-)	11,910,407	11,233,375
12c	Gross-up for derivatives collateral provided where deducted from balance sheet assets pursuant to the operative accounting framework	311,487	241,193
12d	Deductions of receivable assets for cash variation margin provided in derivatives transactions (-)	1,061,331	1,313,366
12e	The assets of entities inside the scope of regulatory consolidation (except those included in the total assets reported in the consolidated balance sheet)	-	-
13	Leverage ratio exposure measure	269,157,155	261,045,761

Mizuho Financial Group 【Consolidated】
As of June 30, 2026

(In million yen, except percentage)

Basel III Template No. (LR2)	Item	As of June 30, 2026	As of March 31, 2026
On-balance sheet exposures (1)			
1	On-balance sheet exposures (excluding derivatives and securities financing transactions (SFTs), but including collateral)	199,968,875	187,960,577
2	Gross-up for derivatives collateral provided where deducted from balance sheet assets pursuant to the operative accounting framework	311,487	241,193
3	Deductions of receivable assets for cash variation margin provided in derivatives transactions (-)	1,061,331	1,313,366
4	Adjustment for securities received under securities financing transactions that are recognised as an asset (-)	-	-
5	Specific and general provisions associated with on-balance sheet exposures that are deducted from Tier 1 capital (-)	-	-
6	Asset amounts deducted in determining Tier 1 capital and regulatory adjustments (-)	1,287,246	1,300,595
7	Total on-balance sheet exposures (excluding derivatives and SFTs) (a)	197,931,785	185,587,807
Derivative exposures (2)			
8	Replacement cost associated with all derivatives transactions (where applicable net of eligible cash variation margin and/or with bilateral netting)	6,646,153	7,706,851
9	Add-on amounts for potential future exposure associated with all derivatives transactions	8,331,834	7,943,681
10	Exempted central counterparty (CCP) leg of client-cleared trade exposures (-)	2,468,253	1,363,059
11	Adjusted effective notional amount of written credit derivatives	13,844,910	14,729,168
12	Adjusted effective notional offsets and add-on deductions for written credit derivatives (-)	10,645,754	11,556,240
13	Total derivative exposures (b)	15,708,889	17,460,402
Securities financing transaction exposures (3)			
14	Gross SFT assets (with no recognition of netting), after adjustment for sale accounting transactions	28,798,515	32,343,366
15	Netted amounts of cash payables and cash receivables of gross SFT assets (-)	8,676,046	8,939,813
16	Counterparty credit risk exposure for SFT assets	1,440,182	1,621,878
17	Agent transaction exposures		
18	Total securities financing transaction exposures (c)	21,562,651	25,025,432
Other off-balance sheet exposures(4)			
19	Off-balance sheet exposure at gross notional amount	83,311,147	81,272,599
20	Adjustments for conversion to credit equivalent amounts (-)	49,357,318	48,300,481
22	Off-balance sheet items (d)	33,953,828	32,972,118
Leverage ratio on a consolidated basis (5)			
23	Tier 1 capital(e)	13,107,941	12,733,566
24	Total exposures ((a)+(b)+(c)+(d)) (f)	269,157,155	261,045,761
25	Leverage ratio on a consolidated basis ((e)/(f))	4.86%	4.87%
26	National minimum leverage ratio requirement	3.15%	3.15%
27	Applicable leverage buffers	0.55%	0.55%
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)	269,157,155	261,045,761
	The amount of deposits with the Bank of Japan	39,711,354	48,267,488
	Total exposures (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) (f')	308,868,510	309,313,249
	Leverage ratio on a consolidated basis (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) ((e)/(f'))	4.24%	4.11%
Disclosure of mean values (7)			
28	Mean value of gross SFT assets, after adjustment for sale accounting transactions and netted of amounts of associated cash payables and cash receivables ((g)+(h))	23,253,110	36,923,028
	Mean value of gross SFT assets (g)	29,464,575	43,695,151
	Mean value of netted amounts of cash payables and cash receivables of gross SFT assets (-) (h)	6,211,464	6,772,123
29	Quarter-end value of gross SFT assets, after adjustment for sale accounting transactions and netted of amounts of associated cash payables and cash receivables ((i)+(j))	20,122,469	23,403,553
14	Quarter-end value of gross SFT assets (i)	28,798,515	32,343,366
15	Quarter-end value of Netted amounts of cash payables and cash receivables of gross SFT assets (-) (j)	8,676,046	8,939,813
30	Total exposures (including the impact of any applicable temporary exemption of central bank reserves) incorporating mean values from row 28 of gross SFT assets (after adjustment for sale accounting transactions and netted of amounts of associated cash payables and cash receivables) (k)	272,287,796	274,565,235
30a	Total exposures (excluding the impact of any applicable temporary exemption of central bank reserves) incorporating mean values from row 28 of gross SFT assets (after adjustment for sale accounting transactions and netted of amounts of associated cash payables and cash receivables) (l)	311,999,151	322,832,724
31	Leverage ratio on a consolidated basis (including the impact of any applicable temporary exemption of central bank reserves) incorporating mean values from row 28 of gross SFT assets (after adjustment for sale accounting transactions and netted of amounts of associated cash payables and cash receivables) ((e)/(k))	4.81%	4.63%
31a	Leverage ratio on a consolidated basis (excluding the impact of any applicable temporary exemption of central bank reserves) incorporating mean values from row 28 of gross SFT assets (after adjustment for sale accounting transactions and netted of amounts of associated cash payables and cash receivables) ((e)/(l))	4.20%	3.94%