Composition of Leverage Ratio

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

(In million yen, except percentage)

Basel III Template No. (LR1)	Item	As of September 30, 2026	As of June 30, 2026
1	Total consolidated assets as per published financial statements	320,856,742	304,283,463
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 (-)	45,874,843	39,711,354
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	△ 11,791,959	△ 8,185,420
8a	The leverage ratio exposure value related to derivative transactions	15,903,097	15,708,889
8b	The accounting value of derivatives recognised as assets (-)	27,695,056	23,894,310
9	Adjustment for securities financing transactions (SFTs) (ie repurchase agreements and similar secured lending)	△ 11,002,446	△ 7,235,863
9a	The leverage ratio exposure value related to SFTs	23,701,877	21,562,651
9b	The accounting value of SFTs recognised as assets (-)	34,704,323	28,798,515
10	Adjustment for off-balance sheet items (ie conversion to credit equivalent amounts of off-balance sheet exposures)	34,093,449	33,953,828
11	Adjustments for prudent valuation adjustments and specific and general provisions which have reduced Tier 1 capital (-)	-	-
12	Other adjustments	△ 13,978,737	△ 13,947,497
12a	Adjustments pertaining to Tier1 capital (excluding reserve for possible loan losses) (-)	1,448,310	1,287,246
12b	The accounting value of customers' liabilities for acceptances and guarantees (-)	11,904,407	11,910,407
12c	Gross-up for derivatives collateral provided where deducted from balance sheet assets pursuant to the operative accounting framework	346,614	311,487
12d	Deductions of receivable assets for cash variation margin provided in derivatives transactions (-)	972,634	1,061,331
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	272,302,205	269,157,155

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

(In million yen, except percentage)

Basel III Template No. (LR2)	Item	As of September 30, 2026	As of June 30, 2026
On-balance sheet exposures (1)			
1	On-balance sheet exposures (excluding derivatives and securities financing transactions (SFTs), but including collateral)	200,678,111	199,968,875
2	Gross-up for derivatives collateral provided where deducted from balance sheet assets pursuant to the operative accounting framework	346,614	311,487
3	Deductions of receivable assets for cash variation margin provided in derivatives transactions (-)	972,634	1,061,331
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 (-)	1,448,310	1,287,246
7	Total on-balance sheet exposures (excluding derivatives and SFTs) (a)	198,603,781	197,931,785
Derivative exposures (2)			
8	Replacement cost associated with all derivatives transactions (where applicable net of eligible cash variation margin and/or with bilateral netting)	5,758,392	6,646,153
9	Add-on amounts for potential future exposure associated with all derivatives transactions	8,532,395	8,331,834
10	Exempted central counterparty (CCP) leg of client-cleared trade exposures (-)	1,545,105	2,468,253
11	Adjusted effective notional amount of written credit derivatives	14,985,831	13,844,910
12	Adjusted effective notional offsets and add-on deductions for written credit derivatives (-)	11,828,416	10,645,754
13	Total derivative exposures (b)	15,903,097	15,708,889
Securities financing transaction exposures (3)			
14	Gross SFT assets (with no recognition of netting), after adjustment for sale accounting transactions	34,704,323	28,798,515
15	Netted amounts of cash payables and cash receivables of gross SFT assets (-)	12,867,370	8,676,046
16	Counterparty credit risk exposure for SFT assets	1,864,924	1,440,182
17	Agent transaction exposures		
18	Total securities financing transaction exposures (c)	23,701,877	21,562,651
Other off-balance sheet exposures(4)			
19	Off-balance sheet exposure at gross notional amount	83,448,884	83,311,147
20	Adjustments for conversion to credit equivalent amounts (-)	49,355,435	49,357,318
22	Off-balance sheet items (d)	34,093,449	33,953,828
Leverage ratio on a consolidated basis (5)			
23	Tier 1 capital(e)	13,172,315	13,107,941
24	Total exposures ((a)+(b)+(c)+(d)) (f)	272,302,205	269,157,155
25	Leverage ratio on a consolidated basis ((e)/(f))	4.83%	4.86%
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)	272,302,205	269,157,155
	The amount of deposits with the Bank of Japan	45,874,843	39,711,354
	Total exposures (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) (f')	318,177,048	308,868,510
	Leverage ratio on a consolidated basis (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) ((e)/(f'))	4.13%	4.24%
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))	27,349,304	23,253,110
	Mean value of gross SFT assets (g)	36,264,662	29,464,575
	Mean value of netted amounts of cash payables and cash receivables of gross SFT assets (-) (h)	8,915,358	6,211,464
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))	21,836,953	20,122,469
14	Quarter-end value of gross SFT assets (i)	34,704,323	28,798,515
15	Quarter-end value of Netted amounts of cash payables and cash receivables of gross SFT assets (-) (j)	12,867,370	8,676,046
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)	277,814,556	272,287,796
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)	323,689,399	311,999,151
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))	4.74%	4.81%
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))	4.06%	4.20%