

Composition of Leverage Ratio

Mizuho Financial Group 【Consolidated】
As of March 31, 2021

(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, 2021	As of December 31, 2020
On-balance sheet exposures (1)				
1	1	On-balance sheet exposures before deducting adjustment items	155,709,473	151,394,915
1a	1	Total assets reported in the consolidated balance sheet	185,680,190	182,172,494
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) (-)	29,970,716	30,777,578
2	7	The amount of adjustment items pertaining to Tier1 capital (-)	1,304,886	1,148,089
3		Total on-balance sheet exposures (a)	154,404,587	150,246,826
Exposures related to derivative transactions (2)				
4		RC multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Replacement cost associated with derivatives transactions, etc.	3,748,532	2,679,624
5		PFE multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Add-on amount associated with derivatives transactions, etc.	8,748,822	7,305,151
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	1,149,309	1,036,797
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	143,761	217,522
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	4,569,726	3,750,013
10		The amount of deductions from effective notional amount of written credit derivatives (-)	4,177,453	3,552,818
11	4	Total exposures related to derivative transactions (b)	14,182,698	11,436,292
Exposures related to repo transactions (3)				
12		The amount of assets related to repo transactions, etc.	14,331,366	15,640,713
13		The amount of deductions from the assets above (line 12) (-)	5,341,423	6,279,789
14		The exposures for counterparty credit risk for repo transactions, etc.	653,128	802,093
15		The exposures for agent repo transactions		
16	5	Total exposures related to repo transactions, etc. (c)	9,643,071	10,163,016
Exposures related to off-balance sheet transactions (4)				
17		Notional amount of off-balance sheet transactions	50,359,566	47,923,312
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	28,043,292	27,205,962
19	6	Total exposures related to off-balance sheet transactions (d)	22,316,273	20,717,350
Leverage ratio on a consolidated basis (5)				
20		The amount of capital (Tier1 capital) (e)	9,701,931	9,543,742
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	200,546,630	192,563,485
22		Leverage ratio on a consolidated basis ((e)/(f))	4.83%	4.95%
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)	200,546,630	192,563,485
		The amount of deposits with the Bank of Japan	39,906,021	35,728,973
		Total exposures (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) (f')	240,452,651	228,292,459
		Leverage ratio on a consolidated basis (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) ((e)/(f'))	4.03%	4.18%