

## Composition of Leverage Ratio

Mizuho Financial Group [Consolidated]  
As of September 30, 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 September 30, 2021	As of June 30, 2021
<b>On-balance sheet exposures (1)</b>				
1		On-balance sheet exposures before deducting adjustment items	155,497,592	157,752,260
1a	1	Total assets reported in the consolidated balance sheet	189,004,440	192,471,071
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) (-)	33,506,847	34,718,810
2	7	The amount of adjustment items pertaining to Tier1 capital (-)	1,215,013	1,304,554
3		Total on-balance sheet exposures (a)	154,282,578	156,447,706
<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.	2,663,862	2,668,314
5		PFE multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Add-on amount associated with derivatives transactions, etc.	8,235,460	8,989,751
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	1,086,110	1,064,208
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	126,143	115,538
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	5,079,267	5,270,965
10		The amount of deductions from effective notional amount of written credit derivatives (-)	4,791,953	4,980,926
11	4	Total exposures related to derivative transactions (b)	12,398,890	13,127,851
<b>Exposures related to repo transactions (3)</b>				
12		The amount of assets related to repo transactions, etc.	19,345,318	19,829,371
13		The amount of deductions from the assets above (line 12) (-)	4,872,890	5,081,252
14		The exposures for counterparty credit risk for repo transactions, etc.	492,995	392,151
15		The exposures for agent repo transactions	-	-
16	5	Total exposures related to repo transactions, etc. (c)	14,965,423	15,140,270
<b>Exposures related to off-balance sheet transactions (4)</b>				
17		Notional amount of off-balance sheet transactions	48,507,502	47,818,052
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	26,562,839	26,140,504
19	6	Total exposures related to off-balance sheet transactions (d)	21,944,662	21,677,548
<b>Leverage ratio on a consolidated basis (5)</b>				
20		The amount of capital (Tier1 capital) (e)	10,098,408	9,906,857
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	203,591,555	206,393,377
22		Leverage ratio on a consolidated basis ((e)/(f))	4.96%	4.79%
<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)	203,591,555	206,393,377
		The amount of deposits with the Bank of Japan	38,190,949	34,418,022
		Total exposures (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) (f')	241,782,505	240,811,399
		Leverage ratio on a consolidated basis (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) ((e)/(f'))	4.17%	4.11%