

### Composition of Leverage Ratio

Mizuho Financial Group [Consolidated]  
As of December 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 December 31, 2021	As of September 30, 2021
<b>On-balance sheet exposures (1)</b>				
1		On-balance sheet exposures before deducting adjustment items	153,537,506	155,497,592
1a	1	Total assets reported in the consolidated balance sheet	189,564,418	189,004,440
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) (-)	36,026,911	33,506,847
2	7	The amount of adjustment items pertaining to Tier1 capital (-)	1,116,708	1,215,013
3		Total on-balance sheet exposures (a)	152,420,798	154,282,578
<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.	2,605,615	2,663,862
5		PFE multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Add-on amount associated with derivatives transactions, etc.	7,352,500	8,235,460
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	1,087,338	1,086,110
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	162,626	126,143
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	3,686,682	5,079,267
10		The amount of deductions from effective notional amount of written credit derivatives (-)	3,424,208	4,791,953
11	4	Total exposures related to derivative transactions (b)	11,470,555	12,398,890
<b>Exposures related to repo transactions (3)</b>				
12		The amount of assets related to repo transactions, etc.	20,880,672	19,345,318
13		The amount of deductions from the assets above (line 12) (-)	4,860,988	4,872,890
14		The exposures for counterparty credit risk for repo transactions, etc.	429,148	492,995
15		The exposures for agent repo transactions	-	-
16	5	Total exposures related to repo transactions, etc. (c)	16,448,832	14,965,423
<b>Exposures related to off-balance sheet transactions (4)</b>				
17		Notional amount of off-balance sheet transactions	50,290,393	48,507,502
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	27,388,397	26,562,839
19	6	Total exposures related to off-balance sheet transactions (d)	22,901,996	21,944,662
<b>Leverage ratio on a consolidated basis (5)</b>				
20		The amount of capital (Tier1 capital) (e)	9,876,630	10,098,408
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	203,242,182	203,591,555
22		Leverage ratio on a consolidated basis ((e)/(f))	4.85%	4.96%
<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)	203,242,182	203,591,555
		The amount of deposits with the Bank of Japan	35,860,571	38,190,949
		Total exposures (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) (f')	239,102,754	241,782,505
		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%	4.17%