

Composition of Leverage Ratio

Mizuho Financial Group [Consolidated]
As of March 31, 2022

(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, 2022	As of December 31, 2021
On-balance sheet exposures (1)				
1		On-balance sheet exposures before deducting adjustment items	164,121,871	153,537,506
1a	1	Total assets reported in the consolidated balance sheet	198,455,311	189,564,418
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) (-)	34,333,440	36,026,911
2	7	The amount of adjustment items pertaining to Tier1 capital (-)	1,083,075	1,116,708
3		Total on-balance sheet exposures (a)	163,038,795	152,420,798
Exposures related to derivative transactions (2)				
4		RC multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Replacement cost associated with derivatives transactions, etc.	3,723,706	2,605,615
5		PFE multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Add-on amount associated with derivatives transactions, etc.	10,104,140	7,352,500
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	1,885,254	1,087,338
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	144,143	162,626
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	5,225,478	3,686,682
10		The amount of deductions from effective notional amount of written credit derivatives (-)	4,880,742	3,424,208
11	4	Total exposures related to derivative transactions (b)	16,201,981	11,470,555
Exposures related to repo transactions (3)				
12		The amount of assets related to repo transactions, etc.	15,090,453	20,880,672
13		The amount of deductions from the assets above (line 12) (-)	5,119,912	4,860,988
14		The exposures for counterparty credit risk for repo transactions, etc.	624,315	429,148
15		The exposures for agent repo transactions	/	/
16	5	Total exposures related to repo transactions, etc. (c)	10,594,856	16,448,832
Exposures related to off-balance sheet transactions (4)				
17		Notional amount of off-balance sheet transactions	51,267,489	50,290,393
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	28,131,119	27,388,397
19	6	Total exposures related to off-balance sheet transactions (d)	23,136,369	22,901,996
Leverage ratio on a consolidated basis (5)				
20		The amount of capital (Tier1 capital) (e)	9,713,290	9,876,630
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	212,972,004	203,242,182
22		Leverage ratio on a consolidated basis ((e)/(f))	4.56%	4.85%
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)	212,972,004	203,242,182
		The amount of deposits with the Bank of Japan	38,610,831	35,860,571
		Total exposures (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) (f')	251,582,835	239,102,754
		Leverage ratio on a consolidated basis (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) ((e)/(f'))	3.86%	4.13%