

Composition of Leverage Ratio

Mizuho Financial Group [Consolidated]
As of June 30, 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 June 30, 2022	As of March 31, 2022
On-balance sheet exposures (1)				
1		On-balance sheet exposures before deducting adjustment items	173,782,797	164,121,871
1a	1	Total assets reported in the consolidated balance sheet	213,082,356	198,455,311
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) (-)	39,299,559	34,333,440
2	7	The amount of adjustment items pertaining to Tier1 capital (-)	1,088,492	1,083,075
3		Total on-balance sheet exposures (a)	172,694,305	163,038,795
Exposures related to derivative transactions (2)				
4		RC multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Replacement cost associated with derivatives transactions, etc.	4,846,803	3,723,706
5		PFE multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Add-on amount associated with derivatives transactions, etc.	11,439,927	10,104,140
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	1,870,888	1,885,254
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	205,942	144,143
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	7,710,056	5,225,478
10		The amount of deductions from effective notional amount of written credit derivatives (-)	5,684,479	4,880,742
11	4	Total exposures related to derivative transactions (b)	20,389,139	16,201,981
Exposures related to repo transactions (3)				
12		The amount of assets related to repo transactions, etc.	14,845,159	15,090,453
13		The amount of deductions from the assets above (line 12) (-)	4,784,013	5,119,912
14		The exposures for counterparty credit risk for repo transactions, etc.	954,305	624,315
15		The exposures for agent repo transactions		
16	5	Total exposures related to repo transactions, etc. (c)	11,015,452	10,594,856
Exposures related to off-balance sheet transactions (4)				
17		Notional amount of off-balance sheet transactions	55,147,199	51,267,489
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	29,467,551	28,131,119
19	6	Total exposures related to off-balance sheet transactions (d)	25,679,648	23,136,369
Leverage ratio on a consolidated basis (5)				
20		The amount of capital (Tier1 capital) (e)	9,719,478	9,713,290
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	229,778,545	212,972,004
22		Leverage ratio on a consolidated basis ((e)/(f))	4.22%	4.56%
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)	229,778,545	212,972,004
		The amount of deposits with the Bank of Japan	37,538,602	38,610,831
		Total exposures (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) (f')	267,317,148	251,582,835
		Leverage ratio on a consolidated basis (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) ((e)/(f'))	3.63%	3.86%