

Composition of Leverage Ratio

Mizuho Financial Group [Consolidated]
As of September 30, 2020

(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, 2020	As of June 30, 2020
On-balance sheet exposures (1)				
1		On-balance sheet exposures before deducting adjustment items	154,603,463	153,423,892
1a	1	Total assets reported in the consolidated balance sheet	184,686,370	188,011,109
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) (-)	30,082,906	34,587,217
2	7	The amount of adjustment items pertaining to Tier1 capital (-)	1,163,652	1,117,486
3		Total on-balance sheet exposures (a)	153,439,811	152,306,405
Exposures related to derivative transactions (2)				
4		RC multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Replacement cost associated with derivatives transactions, etc.	2,732,477	2,649,890
5		PFE multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Add-on amount associated with derivatives transactions, etc.	7,119,728	6,931,881
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	1,082,320	1,178,268
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	227,265	255,155
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	3,228,030	2,531,412
10		The amount of deductions from effective notional amount of written credit derivatives (-)	3,033,543	2,316,501
11	4	Total exposures related to derivative transactions (b)	11,356,278	11,230,107
Exposures related to repo transactions (3)				
12		The amount of assets related to repo transactions, etc.	14,857,350	18,521,089
13		The amount of deductions from the assets above (line 12) (-)	4,907,652	5,077,641
14		The exposures for counterparty credit risk for repo transactions, etc.	796,528	643,392
15		The exposures for agent repo transactions	/	/
16	5	Total exposures related to repo transactions, etc. (c)	10,746,226	14,086,839
Exposures related to off-balance sheet transactions (4)				
17		Notional amount of off-balance sheet transactions	46,862,086	46,142,532
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	26,592,621	26,487,333
19	6	Total exposures related to off-balance sheet transactions (d)	20,269,465	19,655,198
Leverage ratio on a consolidated basis (5)				
20		The amount of capital (Tier1 capital) (e)	9,467,504	9,187,258
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	195,811,781	197,278,551
22		Leverage ratio on a consolidated basis ((e)/(f))	4.83%	4.65%
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)	195,811,781	197,278,551
		The amount of deposits with the Bank of Japan	36,359,347	32,598,728
		Total exposures (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) (f')	232,171,128	229,877,279
		Leverage ratio on a consolidated basis (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) ((c)/(f'))	4.07%	3.99%