

### Composition of Leverage Ratio

Mizuho Financial Group [Consolidated]  
As of December 31, 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 December 31, 2020	As of September 30, 2020
<b>On-balance sheet exposures (1)</b>				
1		On-balance sheet exposures before deducting adjustment items	151,394,915	154,603,463
1a	1	Total assets reported in the consolidated balance sheet	182,172,494	184,686,370
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) (-)	30,777,578	30,082,906
2	7	The amount of adjustment items pertaining to Tier1 capital (-)	1,148,089	1,163,652
3		Total on-balance sheet exposures (a)	150,246,826	153,439,811
<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.	2,679,624	2,732,477
5		PFE multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Add-on amount associated with derivatives transactions, etc.	7,305,151	7,119,728
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	1,036,797	1,082,320
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	217,522	227,265
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	3,750,013	3,228,030
10		The amount of deductions from effective notional amount of written credit derivatives (-)	3,552,818	3,033,543
11	4	Total exposures related to derivative transactions (b)	11,436,292	11,356,278
<b>Exposures related to repo transactions (3)</b>				
12		The amount of assets related to repo transactions, etc.	15,640,713	14,857,350
13		The amount of deductions from the assets above (line 12) (-)	6,279,789	4,907,652
14		The exposures for counterparty credit risk for repo transactions, etc.	802,093	796,528
15		The exposures for agent repo transactions	-	-
16	5	Total exposures related to repo transactions, etc. (c)	10,163,016	10,746,226
<b>Exposures related to off-balance sheet transactions (4)</b>				
17		Notional amount of off-balance sheet transactions	47,923,312	46,862,086
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	27,205,962	26,592,621
19	6	Total exposures related to off-balance sheet transactions (d)	20,717,350	20,269,465
<b>Leverage ratio on a consolidated basis (5)</b>				
20		The amount of capital (Tier1 capital) (e)	9,543,742	9,467,504
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	192,563,485	195,811,781
22		Leverage ratio on a consolidated basis ((e)/(f))	4.95%	4.83%
<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)	192,563,485	195,811,781
		The amount of deposits with the Bank of Japan	35,728,973	36,359,347
		Total exposures (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) (f')	228,292,459	232,171,128
		Leverage ratio on a consolidated basis (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) ((e)/(f'))	4.18%	4.07%