Composition of Leverage Ratio

Mizuho Financial Group【Consolidated】
As of June 30, 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 June 30, 2021	As of March 31, 2021
On-balance sheet exposures (1)				
1		On-balance sheet exposures before deducting adjustment items	157,752,260	155,709,473
1a	1	Total assets reported in the consolidated balance sheet	192,471,071	185,680,190
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) (-)	34,718,810	29,970,716
2	7	The amount of adjustment items pertaining to Tier1 capital (-)	1,304,554	1,304,886
3		Total on-balance sheet exposures (a)	156,447,706	154,404,587
Exposures related to derivative transactions (2)				
4		RC multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Replacement cost associated with derivatives transactions, etc.	2,668,314	3,748,532
5		PFE multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Add-on amount associated with derivatives transactions, etc.	8,989,751	8,748,822
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	1,064,208	1,149,309
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	115,538	143,761
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	5,270,965	4,569,726
10		The amount of deductions from effective notional amount of written credit derivatives (-)	4,980,926	4,177,453
11	4	Total exposures related to derivative transactions (b)	13,127,851	14,182,698
Exposures related to repo transactions (3)				
12		The amount of assets related to repo transactions, etc.	19,829,371	14,331,366
13		The amount of deductions from the assets above (line 12) (-)	5,081,252	5,341,423
14		The exposures for counterparty credit risk for repo transactions, etc.	392,151	653,128
15		The exposures for agent repo transactions		
16	5	Total exposures related to repo transactions, etc. (c)	15,140,270	9,643,071
Exposures related to off-balance sheet transactions (4)				
17		Notional amount of off-balance sheet transactions	47,818,052	50,359,566
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	26,140,504	28,043,292
19	6	Total exposures related to off-balance sheet transactions (d)	21,677,548	22,316,273
Leverage ratio on a consolidated basis (5)				
20		The amount of capital (Tier1 capital) (e)	9,906,857	9,701,931
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	206,393,377	200,546,630
22		Leverage ratio on a consolidated basis ((e)/(f))	4.79%	4.83%
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)	206,393,377	200,546,630
		The amount of deposits with the Bank of Japan	34,418,022	39,906,021
		Total exposures (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) (f')	240,811,399	240,452,651
		Leverage ratio on a consolidated basis (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) ((e)/(f'))	4.11%	4.03%