

Composition of Leverage Ratio

Mizuho Financial Group, Inc.
As of December 31, 2018

(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, 2018	As of September 30, 2018
On-balance sheet exposures (1)				
1		On-balance sheet exposures before deducting adjustment items	172,041,308	180,859,345
1a	1	Total assets reported in the consolidated balance sheet	201,634,284	207,560,759
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) (-)	29,592,976	26,701,414
2	7	The amount of adjustment items pertaining to Tier1 capital (-)	1,656,376	1,703,252
3		Total on-balance sheet exposures (a)	170,384,931	179,156,092
Exposures related to derivative transactions (2)				
4		Replacement cost associated with derivatives transactions, etc.	2,663,936	2,598,990
5		Add-on amount associated with derivatives transactions, etc.	7,172,965	7,139,889
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	795,196	901,979
6		The amount of receivables arising from providing cash margin, provided where deducted from the consolidated balance sheet pursuant to the operative accounting framework	132,969	129,496
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	1,458,625	1,437,266
10		The amount of deductions from effective notional amount of written credit derivatives (-)	1,343,945	1,304,158
11	4	Total exposures related to derivative transactions (b)	10,879,746	10,903,464
Exposures related to repo transactions (3)				
12		The amount of assets related to repo transactions, etc.	15,368,752	12,984,658
13		The amount of deductions from the assets above (line 12) (-)	5,794,146	4,791,151
14		The exposures for counterparty credit risk for repo transactions, etc.	472,558	462,064
15		The exposures for agent repo transactions	-	-
16	5	Total exposures related to repo transactions, etc. (c)	10,047,164	8,655,570
Exposures related to off-balance sheet transactions (4)				
17		Notional amount of off-balance sheet transactions	43,726,861	46,062,358
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	25,555,580	27,857,310
19	6	Total exposures related to off-balance sheet transactions (d)	18,171,280	18,205,047
Leverage ratio on a consolidated basis (5)				
20		The amount of capital (Tier1 capital) (e)	9,175,195	9,434,893
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	209,483,123	216,920,174
22		Leverage ratio on a consolidated basis ((e)/(f))	4.37%	4.34%