

Composition of Leverage Ratio

Mizuho Financial Group [Consolidated]
As of March 31, 2019

(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 March 31, 2019	As of December 31, 2018
On-balance sheet exposures (1)				
1		On-balance sheet exposures before deducting adjustment items	170,866,057	172,041,308
1a	1	Total assets reported in the consolidated balance sheet	200,792,226	201,634,284
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) (-)	29,926,169	29,592,976
2	7	The amount of adjustment items pertaining to Tier1 capital (-)	1,338,983	1,656,376
3		Total on-balance sheet exposures (a)	169,527,074	170,384,931
Exposures related to derivative transactions (2)				
4		RC multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Replacement cost associated with derivatives transactions, etc.	1,965,230	2,663,936
5		PFE multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Add-on amount associated with derivatives transactions, etc.	6,846,996	7,172,965
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	885,366	795,196
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	130,942	132,969
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	1,469,165	1,458,625
10		The amount of deductions from effective notional amount of written credit derivatives (-)	1,350,813	1,343,945
11	4	Total exposures related to derivative transactions (b)	9,946,886	10,879,746
Exposures related to repo transactions (3)				
12		The amount of assets related to repo transactions, etc.	15,575,762	15,368,752
13		The amount of deductions from the assets above (line 12) (-)	4,961,226	5,794,146
14		The exposures for counterparty credit risk for repo transactions, etc.	457,242	472,558
15		The exposures for agent repo transactions	-	-
16	5	Total exposures related to repo transactions, etc. (c)	11,071,778	10,047,164
Exposures related to off-balance sheet transactions (4)				
17		Notional amount of off-balance sheet transactions	41,344,892	43,726,861
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	23,333,230	25,555,580
19	6	Total exposures related to off-balance sheet transactions (d)	18,011,661	18,171,280
Leverage ratio on a consolidated basis (5)				
20		The amount of capital (Tier1 capital) (e)	9,232,160	9,175,195
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	208,557,401	209,483,123
22		Leverage ratio on a consolidated basis ((e)/(f))	4.42%	4.37%