

## Composition of Leverage Ratio

Mizuho Financial Group [Consolidated]  
As of September 30, 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 September 30, 2019	As of June 30, 2019
<b>On-balance sheet exposures (1)</b>				
1		On-balance sheet exposures before deducting adjustment items	171,932,204	169,795,668
1a	1	Total assets reported in the consolidated balance sheet	204,727,684	202,767,108
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) (-)	32,795,479	32,971,439
2	7	The amount of adjustment items pertaining to Tier1 capital (-)	1,358,382	1,345,806
3		Total on-balance sheet exposures (a)	170,573,822	168,449,862
<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.	2,218,509	2,067,530
5		PFE multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Add-on amount associated with derivatives transactions, etc.	6,869,737	6,885,938
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	1,070,744	972,700
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	158,605	133,185
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	1,301,013	1,502,819
10		The amount of deductions from effective notional amount of written credit derivatives (-)	1,157,401	1,376,998
11	4	Total exposures related to derivative transactions (b)	10,461,209	10,185,176
<b>Exposures related to repo transactions (3)</b>				
12		The amount of assets related to repo transactions, etc.	16,730,834	17,554,540
13		The amount of deductions from the assets above (line 12) (-)	5,547,580	5,837,894
14		The exposures for counterparty credit risk for repo transactions, etc.	497,116	567,120
15		The exposures for agent repo transactions	-	-
16	5	Total exposures related to repo transactions, etc. (c)	11,680,370	12,283,767
<b>Exposures related to off-balance sheet transactions (4)</b>				
17		Notional amount of off-balance sheet transactions	41,617,024	40,555,396
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	23,431,006	22,636,239
19	6	Total exposures related to off-balance sheet transactions (d)	18,186,017	17,919,156
<b>Leverage ratio on a consolidated basis (5)</b>				
20		The amount of capital (Tier1 capital) (e)	9,161,779	8,956,734
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	210,901,420	208,837,962
22		Leverage ratio on a consolidated basis ((e)/(f))	4.34%	4.28%