

Composition of Leverage Ratio

Mizuho Financial Group [Consolidated]
As of December 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 December 31, 2019	As of September 30, 2019
On-balance sheet exposures (1)				
1		On-balance sheet exposures before deducting adjustment items	172,604,154	171,932,204
1a	1	Total assets reported in the consolidated balance sheet	203,757,052	204,727,684
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) (-)	31,152,898	32,795,479
2	7	The amount of adjustment items pertaining to Tier1 capital (-)	1,347,456	1,358,382
3		Total on-balance sheet exposures (a)	171,256,697	170,573,822
Exposures related to derivative transactions (2)				
4		RC multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Replacement cost associated with derivatives transactions, etc.	2,087,831	2,218,509
5		PFE multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Add-on amount associated with derivatives transactions, etc.	6,663,669	6,869,737
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	1,016,550	1,070,744
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	179,096	158,605
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	1,572,901	1,301,013
10		The amount of deductions from effective notional amount of written credit derivatives (-)	1,451,192	1,157,401
11	4	Total exposures related to derivative transactions (b)	10,068,857	10,461,209
Exposures related to repo transactions (3)				
12		The amount of assets related to repo transactions, etc.	17,049,013	16,730,834
13		The amount of deductions from the assets above (line 12) (-)	5,594,769	5,547,580
14		The exposures for counterparty credit risk for repo transactions, etc.	581,608	497,116
15		The exposures for agent repo transactions	-	-
16	5	Total exposures related to repo transactions, etc. (c)	12,035,852	11,680,370
Exposures related to off-balance sheet transactions (4)				
17		Notional amount of off-balance sheet transactions	42,220,620	41,617,024
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	23,738,717	23,431,006
19	6	Total exposures related to off-balance sheet transactions (d)	18,481,903	18,186,017
Leverage ratio on a consolidated basis (5)				
20		The amount of capital (Tier1 capital) (e)	9,327,154	9,161,779
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	211,843,311	210,901,420
22		Leverage ratio on a consolidated basis ((e)/(f))	4.40%	4.34%