

Composition of Leverage Ratio

Mizuho Financial Group [Consolidated]
As of March 31, 2020

(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, 2020	As of December 31, 2019
On-balance sheet exposures (1)				
1		On-balance sheet exposures before deducting adjustment items	176,472,143	172,604,154
1a	1	Total assets reported in the consolidated balance sheet	214,659,077	203,757,052
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) (-)	38,186,933	31,152,898
2	7	The amount of adjustment items pertaining to Tier1 capital (-)	1,120,264	1,347,456
3		Total on-balance sheet exposures (a)	175,351,879	171,256,697
Exposures related to derivative transactions (2)				
4		RC multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Replacement cost associated with derivatives transactions, etc.	2,913,469	2,087,831
5		PFE multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Add-on amount associated with derivatives transactions, etc.	6,853,455	6,663,669
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	1,480,143	1,016,550
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	266,007	179,096
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	1,827,558	1,572,901
10		The amount of deductions from effective notional amount of written credit derivatives (-)	1,655,992	1,451,192
11	4	Total exposures related to derivative transactions (b)	11,684,642	10,068,857
Exposures related to repo transactions (3)				
12		The amount of assets related to repo transactions, etc.	20,824,650	17,049,013
13		The amount of deductions from the assets above (line 12) (-)	5,439,650	5,594,769
14		The exposures for counterparty credit risk for repo transactions, etc.	836,282	581,608
15		The exposures for agent repo transactions	/	/
16	5	Total exposures related to repo transactions, etc. (c)	16,221,282	12,035,852
Exposures related to off-balance sheet transactions (4)				
17		Notional amount of off-balance sheet transactions	41,023,520	42,220,620
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	23,303,756	23,738,717
19	6	Total exposures related to off-balance sheet transactions (d)	17,719,764	18,481,903
Leverage ratio on a consolidated basis (5)				
20		The amount of capital (Tier1 capital) (e)	9,024,404	9,327,154
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	220,977,568	211,843,311
22		Leverage ratio on a consolidated basis ((e)/(f))	4.08%	4.40%