Composition of Leverage Ratio

Mizuho Financial Group, Inc. As of September 30, 2016

(In million yen, %)

Correspond Cor		1			(in million yen, %)	
1	Basel III disclosure template	ng line # on Basel III disclosure template		As of September 30, 2016	As of September 30, 2015	
The amount of acceptables arising from providing cash margin in relation to derivatives transactions, etc. 193,349 295,3592 295,3992	On-balance sheet exposures (1)					
The amount of assets of subsidiaries that are not included in the scope of the leverage ratio on a consolidated basis (c) The amount of assets of subsidiaries that are included in the scope of the leverage ratio on a consolidated basis (except those necloded in the total assets reported in the consolidated basis (except those necloded in the total assets reported in the consolidated basis consolidated basis (except those necloded in the total assets reported in the consolidated basis (except those scott that are deducted from the total assets reported in the consolidated basis consolidated basis (except adjustment items (*) The amount of adjustment items pertaining to Tier1 capital (*) 887,319 808,441 3 Total on-balance sheet exposures (a) 163,754,922 164,772,227 175,780,165 Replacement cost associated with derivatives transactions, etc. 2,835,992 2,955,992 2,955,992 3 Add-on amount associated with derivatives transactions, etc. 1,053,499 7,053,499 7,054,693 The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc. 1,053,499 7,056,693 The amount of receivables (out of those arising from providing cash variation margin (*) The amount of deductions of receivables (out of those arising from providing cash variation margin (*) The amount of deductions from effective notional amount of written errold derivatives 1,053,490 1,057,493 2,014,448 1,057,493 2,044,448 1,057,493 2,044,448 1,057,493 2,044,448 1,057,493 2,044,448 1,057,493 2,044,448 1,057,493 2,044,448 1,057,493 2,044,448 1,057,493 2,044,448 1,057,493 2,044,448 1,057,493 2,044,448 1,057,493 2,044,448 1,057,493 2,044,448 1,057,493 2,044,448 1,057,493 2,044,448 1,057,493 2,044,448 1,057,493 2,044,448 1,057,493 2,057,4	1		On-balance sheet exposures before deducting adjustment items	164,242,241	165,380,668	
The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc. The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc. The amount of receivables arising from providing cash margin providing cash variation margin (-) The amount of electric notional amount of written credit derivatives (-) The amount of deductions from effective notional amount of written credit derivatives (-) The amount of excertable to derivative transactions, etc. Add-on amount associated with derivatives transactions, etc. Exposures related to derivative transactions, etc. Add-on amount associated with derivatives transactions, etc. The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc. The amount of receivables arising from providing cash margin provided where deducted from the consolidated balance sheet parasaut to the operative accounting framework. The amount of client-cleared trade exposures for which a bank holding company acting as a clearing amender is not obligated to make any indominification (-) The amount of client-cleared trade exposures for which a bank holding company acting as a clearing amender is not obligated to make any indominification (-) The amount of deductions from effective notional amount of written credit derivatives (-) The amount of action control amount of written credit derivatives (-) The amount of action from effective notional amount of written credit derivatives (-) The amount of action from effective notional amount of written credit derivatives (-) The amount of action from effective notions (-) The exposures for agent report transactions, etc. The exposures for agent report transactions, etc. The amount of action and action in the foliation of the balance sheet transactions (-) The exposures for agent report transactions, etc. The amount of action and action of balance sheet transactions (-) The amount of capital (Terl capital) (-) The	1a	1	Total assets reported in the consolidated balance sheet	192,679,978	192,246,749	
1c 7 consolidated basis (except those included in the total assets reported in the consolidated balance sheet (except adjustment items) (1) 26,866,080	1b	2		-	-	
2	1c	7	consolidated basis (except those included in the total assets reported in the consolidated	-	-	
Total on-balance sheet exposures (a) 163,354,922 164,772,227	1d	3		28,437,737	26,866,080	
Exposures related to derivative transactions (2) 4 Replacement cost associated with derivatives transactions, etc. 2.835.092 2.953.992 5 Add-on amount associated with derivatives transactions, etc. 5.272.277 5.780.165 The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc. 1.053,499 720.563 6 The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc. 1.053,499 720.563 7 The amount of eductions of receivables arising from providing cash margin, provided where deducted from the consolidated balance sheet pursuant to the operative accounting framework 183,926 139,039 8 The amount of eductions 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 2.127,459 2.604,848 10 The amount of deductions from effective notional amount of written credit derivatives (-) 1.951,393 2.300,909 11 4 Total exposures related to derivative transactions (b) 9.520,861 9.897,698 Exposures related to repo transactions (3) 12 The amount of assets related to repo transactions, etc 12,454,962 12,518,834 13 The amount of assets related to repo transactions, etc 12,454,962 12,518,834 14 The exposures for agent repo transactions, etc 310,824 359,275 15 The caposures for agent repo transactions, etc. (c) 7,960,869 7,285,979 Exposures related to off-balance sheet transactions (4) 16,012,899 17,055,256 Leverage ratio on a consolidated basis (5) 20 The amount of capital (Tier1 capital) (e) 7,982,529 7,742,337 21 8 Total exposures (a)-(b)-(c)-(d) (f) 10 196,849,553 199,011,162	2	7	The amount of adjustment items pertaining to Tier1 capital (-)	887,319	608,441	
4 Replacement cost associated with derivatives transactions, etc. 2,835,092 2,953,992 5 Add-on amount associated with derivatives transactions, etc. 5,272,277 5,780,165	3		Total on-balance sheet exposures (a)	163,354,922	164,772,227	
Add-on amount associated with derivatives transactions, etc. 5,272,277 5,780,165	Exposures related to derivative transactions (2)					
The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc. The amount of receivables arising from providing cash margin, provided where deducted from the consolidated balance sheet pursuant to the operative accounting framework The amount of deductions of receivables (out of those arising from providing cash variation margin) (-) 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 (-) Adjusted effective notional amount of written credit derivatives 1.051,393 2.300,909 11 4 Total exposures related to derivative transactions (b) 9.520,861 9.897,698 Exposures related to repo transactions (3) 12 The amount of assets related to repo transactions, etc 12,454,962 12,518,834 13 The amount of deductions from the assets above (line 12) (-) 4.804,918 5.592,130 14 The exposures for counterparty credit risk for repo transactions, etc 310,824 359,275 15 The exposures for agent repo transactions 16 5 Total exposures related to repo transactions, etc. (c) 7.960,869 7.285,979 Exposures related to off-balance sheet transactions (4) 17 Notional amount of off-balance sheet transactions (4) 18 The amount of adjustments for conversion in relation to off-balance sheet transactions (-) 29,777,895 30,029,572 19 6 Total exposures related to off-balance sheet transactions (d) 16,012,899 17,055,256 Leverage ratio on a consolidated basis (5) 20 The amount of capital (Terl capital) (e) 7.742,337 21 8 Total exposures ((a)+(b)+(c)+(d)) (f) 196,849,553 199,011,162	4		Replacement cost associated with derivatives transactions, etc.	2,835,092	2,953,992	
transactions, etc. 1,033,499 1,20,503 139,039 139,039 17 18 18 183,926 139,039 183,926 139,039 183,926 139,039 18 183,926 139,039 18 183,926 139,039 18 183,926 139,039 18 183,926 139,039 18 18 18 19 10 10 10 10 10 10 10 10 10 10 10 10 10	5		Add-on amount associated with derivatives transactions, etc.	5,272,277	5,780,165	
from the consolidated balance sheet pursuant to the operative accounting framework The amount of deductions of receivables (out of those arising from providing cash variation margin) (-) 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 (-) Adjusted effective notional amount of written credit derivatives 2,127,459 2,604,848 10 The amount of deductions from effective notional amount of written credit derivatives (-) 1,951,393 2,300,909 11 4 Total exposures related to derivative transactions (b) 9,520,861 9,897,698 Exposures related to repo transactions (3) 12 The amount of assets related to repo transactions, etc 12,454,962 12,518,834 13 The amount of deductions from the assets above (line 12) (-) 4,804,918 5,592,130 14 The exposures for counterparty credit risk for repo transactions, etc 310,824 359,275 15 The exposures for agent repo transactions 16 5 Total exposures related to repo transactions (4) 17 Notional amount of off-balance sheet transactions 18 The amount of adjustments for conversion in relation to off-balance sheet transactions (-) 29,777,895 30,029,572 19 6 Total exposures related to off-balance sheet transactions (d) 17,962,526 Leverage ratio on a consolidated basis (5) 20 The amount of capital (Tier1 capital) (e) 7,742,337 21 8 Total exposures (a)+(b)+(c)+(d)) (f) 196,849,553 199,011,162				1,053,499	720,563	
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 (-) Adjusted effective notional amount of written credit derivatives 2,127,459 2,604,848 10 The amount of deductions from effective notional amount of written credit derivatives (-) 1,951,393 2,300,909 11 4 Total exposures related to derivative transactions (b) 9,520,861 9,897,698 Exposures related to repo transactions (3) The amount of assets related to repo transactions, etc 12,454,962 12,518,834 13 The amount of deductions from the assets above (line 12) (-) 4,804,918 5,592,130 14 The exposures for counterparty credit risk for repo transactions, etc 310,824 359,275 15 The exposures for agent repo transactions 16 5 Total exposures related to repo transactions, etc. (c) 7,960,869 7,285,979 Exposures related to off-balance sheet transactions (4) 17 Notional amount of off-balance sheet transactions 45,790,795 47,084,828 18 The amount of adjustments for conversion in relation to off-balance sheet transactions (-) 29,777,895 30,029,572 19 6 Total exposures related to off-balance sheet transactions (d) 16,012,899 17,055,256 Leverage ratio on a consolidated basis (5) 20 The amount of capital (Tier1 capital) (e) 7,982,529 7,742,337 21 8 Total exposures ((a)+(b)+(c)+(d)) (f) 196,849,553 199,011,162	6			183,926	139,039	
clearing member is not obliged to make any indemnification (-) Adjusted effective notional amount of written credit derivatives 2,127,459 2,604,848 10 The amount of deductions from effective notional amount of written credit derivatives (-) 1,951,393 2,300,909 11 4 Total exposures related to derivative transactions (b) 8,897,698 Exposures related to repo transactions (3) 12 The amount of assets related to repo transactions, etc 12,454,962 12,518,834 13 The amount of deductions from the assets above (line 12) (-) 4,804,918 5,592,130 14 The exposures for counterparty credit risk for repo transactions, etc 310,824 359,275 15 The exposures for agent repo transactions 16 5 Total exposures related to repo transactions, etc. (c) 7,960,869 7,285,979 Exposures related to off-balance sheet transactions (4) 17 Notional amount of off-balance sheet transactions 45,790,795 47,084,828 18 The amount of adjustments for conversion in relation to off-balance sheet transactions (-) 29,777,895 30,029,572 19 6 Total exposures related to off-balance sheet transactions (d) 16,012,899 17,055,256 Leverage ratio on a consolidated basis (5) 20 The amount of capital (Tier1 capital) (e) 7,982,529 7,742,337 21 8 Total exposures ((a)+(b)+(c)+(d)) (f)	7			-	-	
10 The amount of deductions from effective notional amount of written credit derivatives (-) 1,951,393 2,300,909 11 4 Total exposures related to derivative transactions (b) 9,520,861 9,897,698 Exposures related to repo transactions (3) 12 The amount of assets related to repo transactions, etc 12,454,962 12,518,834 13 The amount of deductions from the assets above (line 12) (-) 4,804,918 5,592,130 14 The exposures for counterparty credit risk for repo transactions, etc 310,824 359,275 15 The exposures for agent repo transactions 16 5 Total exposures related to repo transactions, etc. (c) 7,960,869 7,285,979 Exposures related to off-balance sheet transactions (4) 17 Notional amount of off-balance sheet transactions 18 The amount of adjustments for conversion in relation to off-balance sheet transactions (-) 19 6 Total exposures related to off-balance sheet transactions (d) 16,012,899 17,055,256 Leverage ratio on a consolidated basis (5) 20 The amount of capital (Tier1 capital) (e) 7,982,529 7,742,337 21 8 Total exposures ((a)+(b)+(c)+(d)) (f) 196,849,553 199,011,162	8					
11	9		Adjusted effective notional amount of written credit derivatives	2,127,459	2,604,848	
Exposures related to repo transactions (3) 12	10		The amount of deductions from effective notional amount of written credit derivatives (-)	1,951,393	2,300,909	
12 The amount of assets related to repo transactions, etc 12,454,962 12,518,834 13 The amount of deductions from the assets above (line 12) (-) 4,804,918 5,592,130 14 The exposures for counterparty credit risk for repo transactions, etc 310,824 359,275 15 The exposures for agent repo transactions 16 5 Total exposures related to repo transactions, etc. (c) 7,960,869 7,285,979 Exposures related to off-balance sheet transactions 45,790,795 47,084,828 18 The amount of adjustments for conversion in relation to off-balance sheet transactions (-) 19 6 Total exposures related to off-balance sheet transactions (d) 16,012,899 17,055,256 19 The amount of capital (Tier1 capital) (e) 7,982,529 7,742,337 21 8 Total exposures ((a)+(b)+(c)+(d)) (f) 196,849,553 199,011,162	11	4	Total exposures related to derivative transactions (b)	9,520,861	9,897,698	
The amount of deductions from the assets above (line 12) (-) The exposures for counterparty credit risk for repo transactions, etc The exposures for agent repo transactions The exposures related to repo transactions, etc. (c) Type (0,869) Type (0,86	Exposures related to repo transactions (3)					
The exposures for counterparty credit risk for repo transactions, etc. (c) The exposures for agent repo transactions Total exposures related to repo transactions, etc. (c) 7,960,869 7,285,979 Exposures related to off-balance sheet transactions (4) Notional amount of off-balance sheet transactions The amount of adjustments for conversion in relation to off-balance sheet transactions (-) Total exposures related to off-balance sheet transactions 45,790,795 47,084,828 The amount of adjustments for conversion in relation to off-balance sheet transactions (-) 7,960,869 7,285,979 Exposures related to off-balance sheet transactions 45,790,795 47,084,828 18 The amount of adjustments for conversion in relation to off-balance sheet transactions (-) 19,777,895 10,012,899 17,055,256 Leverage ratio on a consolidated basis (5) The amount of capital (Tier1 capital) (e) 7,982,529 7,742,337 21 8 Total exposures ((a)+(b)+(c)+(d)) (f) 196,849,553 199,011,162	12		The amount of assets related to repo transactions, etc	12,454,962	12,518,834	
The exposures for agent repo transactions Total exposures related to repo transactions, etc. (c) Total exposures related to repo transactions, etc. (c) Total exposures related to off-balance sheet transactions (4) Notional amount of off-balance sheet transactions The amount of adjustments for conversion in relation to off-balance sheet transactions (-) Total exposures related to off-balance sheet transactions (d) Total exposures (first capital) (e) Total exposures ((a)+(b)+(c)+(d)) (f) Total exposures ((a)+(b)+(c)+(d)) (f) Total exposures ((a)+(b)+(c)+(d)) (f)	13		The amount of deductions from the assets above (line 12) (-)	4,804,918	5,592,130	
16 5 Total exposures related to repo transactions, etc. (c) 7,960,869 7,285,979 Exposures related to off-balance sheet transactions (4) 17 Notional amount of off-balance sheet transactions 45,790,795 47,084,828 18 The amount of adjustments for conversion in relation to off-balance sheet transactions (-) 29,777,895 30,029,572 19 6 Total exposures related to off-balance sheet transactions (d) 16,012,899 17,055,256 Leverage ratio on a consolidated basis (5) 20 The amount of capital (Tier1 capital) (e) 7,982,529 7,742,337 21 8 Total exposures ((a)+(b)+(c)+(d)) (f) 196,849,553 199,011,162	14		The exposures for counterparty credit risk for repo transactions, etc	310,824	359,275	
Exposures related to off-balance sheet transactions (4) 17 Notional amount of off-balance sheet transactions 18 The amount of adjustments for conversion in relation to off-balance sheet transactions (-) 19 6 Total exposures related to off-balance sheet transactions (d) 16,012,899 17,055,256 Leverage ratio on a consolidated basis (5) 20 The amount of capital (Tier1 capital) (e) 7,982,529 7,742,337 21 8 Total exposures ((a)+(b)+(c)+(d)) (f) 196,849,553 199,011,162	15		The exposures for agent repo transactions			
17 Notional amount of off-balance sheet transactions 45,790,795 47,084,828 18 The amount of adjustments for conversion in relation to off-balance sheet transactions (-) 29,777,895 30,029,572 19 6 Total exposures related to off-balance sheet transactions (d) 16,012,899 17,055,256 Leverage ratio on a consolidated basis (5) 20 The amount of capital (Tier1 capital) (e) 7,982,529 7,742,337 21 8 Total exposures ((a)+(b)+(c)+(d)) (f) 196,849,553 199,011,162	16	5	Total exposures related to repo transactions, etc. (c)	7,960,869	7,285,979	
18 The amount of adjustments for conversion in relation to off-balance sheet transactions (-) 29,777,895 30,029,572 19 6 Total exposures related to off-balance sheet transactions (d) 16,012,899 17,055,256 Leverage ratio on a consolidated basis (5) 20 The amount of capital (Tier1 capital) (e) 7,982,529 7,742,337 21 8 Total exposures ((a)+(b)+(c)+(d)) (f) 196,849,553 199,011,162	Exposures related to off-balance sheet transactions (4)					
19 6 Total exposures related to off-balance sheet transactions (d) 16,012,899 17,055,256 Leverage ratio on a consolidated basis (5) 20 The amount of capital (Tier1 capital) (e) 7,982,529 7,742,337 21 8 Total exposures ((a)+(b)+(c)+(d)) (f) 196,849,553 199,011,162	17		Notional amount of off-balance sheet transactions	45,790,795	47,084,828	
Leverage ratio on a consolidated basis (5) 20 The amount of capital (Tier1 capital) (e) 7,982,529 7,742,337 21 8 Total exposures ((a)+(b)+(c)+(d)) (f) 196,849,553 199,011,162	18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	29,777,895	30,029,572	
20 The amount of capital (Tier1 capital) (e) 7,982,529 7,742,337 21 8 Total exposures ((a)+(b)+(c)+(d)) (f) 196,849,553 199,011,162	19	6	Total exposures related to off-balance sheet transactions (d)	16,012,899	17,055,256	
21 8 Total exposures ((a)+(b)+(c)+(d)) (f) 196,849,553 199,011,162	Leverage ratio on a consolidated basis (5)					
	20		The amount of capital (Tier1 capital) (e)	7,982,529	7,742,337	
22 Leverage ratio on a consolidated basis ((e)/(f)) 4.05% 3.89%	21	8	Total exposures $((a)+(b)+(c)+(d))$ (f)	196,849,553	199,011,162	
	22		Leverage ratio on a consolidated basis ((e)/(f))	4.05%	3.89%	