

Composition of Leverage Ratio

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

(In million yen, %)

Corresponding line # on Basel III disclosure template (Table 2)	Corresponding line # on Basel III disclosure template (Table 1)	Item	As of September 30, 2016	As of September 30, 2015
On-balance sheet exposures (1)				
1		On-balance sheet exposures before deducting adjustment items	164,242,241	165,380,668
1a	1	Total assets reported in the consolidated balance sheet	192,679,978	192,246,749
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) (-)	28,437,737	26,866,080
2	7	The amount of adjustment items pertaining to Tier1 capital (-)	887,319	608,441
3		Total on-balance sheet exposures (a)	163,354,922	164,772,227
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, provided where deducted from the consolidated balance sheet pursuant to the operative accounting framework	183,926	139,039
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	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, 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
22		Leverage ratio on a consolidated basis ((e)/(f))	4.05%	3.89%