

Composition of Leverage Ratio

Mizuho Financial Group, Inc.
As of December 31, 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 December 31, 2016	As of September 30, 2016
On-balance sheet exposures (1)				
1		On-balance sheet exposures before deducting adjustment items	172,982,527	164,242,241
1a	1	Total assets reported in the consolidated balance sheet	204,383,032	192,679,978
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) (-)	31,400,505	28,437,737
2	7	The amount of adjustment items pertaining to Tier1 capital (-)	1,021,443	887,319
3		Total on-balance sheet exposures (a)	171,961,083	163,354,922
Exposures related to derivative transactions (2)				
4		Replacement cost associated with derivatives transactions, etc.	3,321,886	2,835,092
5		Add-on amount associated with derivatives transactions, etc.	5,579,195	5,272,277
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	1,832,674	1,053,499
6		The amount of receivables arising from providing cash margin, provided where deducted from the consolidated balance sheet pursuant to the operative accounting framework	195,467	183,926
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	2,087,222	2,127,459
10		The amount of deductions from effective notional amount of written credit derivatives (-)	1,904,231	1,951,393
11	4	Total exposures related to derivative transactions (b)	11,112,214	9,520,861
Exposures related to repo transactions (3)				
12		The amount of assets related to repo transactions, etc	14,094,216	12,454,962
13		The amount of deductions from the assets above (line 12) (-)	6,075,228	4,804,918
14		The exposures for counterparty credit risk for repo transactions, etc	340,856	310,824
15		The exposures for agent repo transactions	-	-
16	5	Total exposures related to repo transactions, etc. (c)	8,359,844	7,960,869
Exposures related to off-balance sheet transactions (4)				
17		Notional amount of off-balance sheet transactions	48,417,887	45,790,795
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	31,058,523	29,777,895
19	6	Total exposures related to off-balance sheet transactions (d)	17,359,363	16,012,899
Leverage ratio on a consolidated basis (5)				
20		The amount of capital (Tier1 capital) (e)	8,143,112	7,982,529
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	208,792,506	196,849,553
22		Leverage ratio on a consolidated basis ((e)/(f))	3.90%	4.05%