

Composition of Leverage Ratio

Mizuho Financial Group, Inc.
As of March 31, 2017

(In million yen, %)

Corresponding line # on Basel III disclosure template (Table 2)	Corresponding line # on Basel III disclosure template (Table 1)	Item	As of March 31, 2017	As of March 31, 2016
On-balance sheet exposures (1)				
1		On-balance sheet exposures before deducting adjustment items	174,146,451	165,817,309
1a	1	Total assets reported in the consolidated balance sheet	200,508,610	193,458,580
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) (-)	26,362,159	27,641,270
2	7	The amount of adjustment items pertaining to Tier1 capital (-)	1,296,500	827,836
3		Total on-balance sheet exposures (a)	172,849,950	164,989,473
Exposures related to derivative transactions (2)				
4		Replacement cost associated with derivatives transactions, etc.	2,454,674	2,981,601
5		Add-on amount associated with derivatives transactions, etc.	5,615,193	5,442,321
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	1,038,620	935,595
6		The amount of receivables arising from providing cash margin, provided where deducted from the consolidated balance sheet pursuant to the operative accounting framework	204,188	137,668
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	1,882,691	2,382,713
10		The amount of deductions from effective notional amount of written credit derivatives (-)	1,705,729	2,149,991
11	4	Total exposures related to derivative transactions (b)	9,489,638	9,729,907
Exposures related to repo transactions (3)				
12		The amount of assets related to repo transactions, etc	12,317,829	11,213,188
13		The amount of deductions from the assets above (line 12) (-)	5,179,456	4,973,078
14		The exposures for counterparty credit risk for repo transactions, etc	385,734	300,864
15		The exposures for agent repo transactions	-	-
16	5	Total exposures related to repo transactions, etc. (c)	7,524,107	6,540,975
Exposures related to off-balance sheet transactions (4)				
17		Notional amount of off-balance sheet transactions	49,117,932	48,317,452
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	31,579,950	31,095,649
19	6	Total exposures related to off-balance sheet transactions (d)	17,537,982	17,221,802
Leverage ratio on a consolidated basis (5)				
20		The amount of capital (Tier1 capital) (e)	8,211,522	7,905,093
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	207,401,679	198,482,158
22		Leverage ratio on a consolidated basis ((e)/(f))	3.95%	3.98%