

## Composition of Leverage Ratio

Mizuho Financial Group, Inc.  
As of June 30, 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 June 30, 2017	As of March 31, 2017
<b>On-balance sheet exposures (1)</b>				
1		On-balance sheet exposures before deducting adjustment items	174,485,647	174,146,451
1a	1	Total assets reported in the consolidated balance sheet	200,639,561	200,508,610
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) (-)	26,153,913	26,362,159
2	7	The amount of adjustment items pertaining to Tier1 capital (-)	1,246,186	1,296,500
3		Total on-balance sheet exposures (a)	173,239,461	172,849,950
<b>Exposures related to derivative transactions (2)</b>				
4		Replacement cost associated with derivatives transactions, etc.	2,280,320	2,454,674
5		Add-on amount associated with derivatives transactions, etc.	5,908,840	5,615,193
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	1,208,407	1,038,620
6		The amount of receivables arising from providing cash margin, provided where deducted from the consolidated balance sheet pursuant to the operative accounting framework	264,048	204,188
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	1,861,319	1,882,691
10		The amount of deductions from effective notional amount of written credit derivatives (-)	1,729,909	1,705,729
11	4	Total exposures related to derivative transactions (b)	9,793,026	9,489,638
<b>Exposures related to repo transactions (3)</b>				
12		The amount of assets related to repo transactions, etc	12,263,701	12,317,829
13		The amount of deductions from the assets above (line 12) (-)	5,128,240	5,179,456
14		The exposures for counterparty credit risk for repo transactions, etc	419,266	385,734
15		The exposures for agent repo transactions	-	-
16	5	Total exposures related to repo transactions, etc. (c)	7,554,727	7,524,107
<b>Exposures related to off-balance sheet transactions (4)</b>				
17		Notional amount of off-balance sheet transactions	48,648,412	49,117,932
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	31,228,971	31,579,950
19	6	Total exposures related to off-balance sheet transactions (d)	17,419,440	17,537,982
<b>Leverage ratio on a consolidated basis (5)</b>				
20		The amount of capital (Tier1 capital) (e)	8,423,437	8,211,522
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	208,006,656	207,401,679
22		Leverage ratio on a consolidated basis ((e)/(f))	4.04%	3.95%