

Composition of Leverage Ratio

Mizuho Financial Group, Inc.
As of March 31, 2018

(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, 2018	As of March 31, 2017
On-balance sheet exposures (1)				
1		On-balance sheet exposures before deducting adjustment items	178,888,103	174,146,451
1a	1	Total assets reported in the consolidated balance sheet	205,028,300	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) (-)	26,140,197	26,362,159
2	7	The amount of adjustment items pertaining to Tier1 capital (-)	1,685,871	1,296,500
3		Total on-balance sheet exposures (a)	177,202,231	172,849,950
Exposures related to derivative transactions (2)				
4		Replacement cost associated with derivatives transactions, etc.	2,655,175	2,454,674
5		Add-on amount associated with derivatives transactions, etc.	6,524,621	5,615,193
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	858,877	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	263,112	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	1,319,146	1,882,691
10		The amount of deductions from effective notional amount of written credit derivatives (-)	1,207,805	1,705,729
11	4	Total exposures related to derivative transactions (b)	10,413,128	9,489,638
Exposures related to repo transactions (3)				
12		The amount of assets related to repo transactions, etc	12,431,400	12,317,829
13		The amount of deductions from the assets above (line 12) (-)	4,196,150	5,179,456
14		The exposures for counterparty credit risk for repo transactions, etc	521,728	385,734
15		The exposures for agent repo transactions	-	-
16	5	Total exposures related to repo transactions, etc. (c)	8,756,979	7,524,107
Exposures related to off-balance sheet transactions (4)				
17		Notional amount of off-balance sheet transactions	50,668,428	49,117,932
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	32,762,942	31,579,950
19	6	Total exposures related to off-balance sheet transactions (d)	17,905,485	17,537,982
Leverage ratio on a consolidated basis (5)				
20		The amount of capital (Tier1 capital) (e)	9,192,244	8,211,522
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	214,277,824	207,401,679
22		Leverage ratio on a consolidated basis ((e)/(f))	4.28%	3.95%