

Composition of Leverage Ratio

Mizuho Financial Group, Inc.
As of June 30, 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 June 30, 2018	As of March 31, 2018
On-balance sheet exposures (1)				
1		On-balance sheet exposures before deducting adjustment items	181,593,059	178,888,103
1a	1	Total assets reported in the consolidated balance sheet	207,552,619	205,028,300
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) (-)	25,959,560	26,140,197
2	7	The amount of adjustment items pertaining to Tier1 capital (-)	1,690,540	1,685,871
3		Total on-balance sheet exposures (a)	179,902,519	177,202,231
Exposures related to derivative transactions (2)				
4		Replacement cost associated with derivatives transactions, etc.	2,789,198	2,655,175
5		Add-on amount associated with derivatives transactions, etc.	6,919,357	6,524,621
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	841,116	858,877
6		The amount of receivables arising from providing cash margin, provided where deducted from the consolidated balance sheet pursuant to the operative accounting framework	140,797	263,112
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	1,411,201	1,319,146
10		The amount of deductions from effective notional amount of written credit derivatives (-)	1,258,299	1,207,805
11	4	Total exposures related to derivative transactions (b)	10,843,370	10,413,128
Exposures related to repo transactions (3)				
12		The amount of assets related to repo transactions, etc	11,878,831	12,431,400
13		The amount of deductions from the assets above (line 12) (-)	4,672,653	4,196,150
14		The exposures for counterparty credit risk for repo transactions, etc	441,914	521,728
15		The exposures for agent repo transactions	-	-
16	5	Total exposures related to repo transactions, etc. (c)	7,648,092	8,756,979
Exposures related to off-balance sheet transactions (4)				
17		Notional amount of off-balance sheet transactions	53,896,492	50,668,428
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	35,250,446	32,762,942
19	6	Total exposures related to off-balance sheet transactions (d)	18,646,046	17,905,485
Leverage ratio on a consolidated basis (5)				
20		The amount of capital (Tier1 capital) (e)	9,112,127	9,192,244
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	217,040,028	214,277,824
22		Leverage ratio on a consolidated basis ((e)/(f))	4.19%	4.28%