

## Composition of Leverage Ratio

Mizuho Financial Group, Inc.  
As of September 30, 2018

(In million yen, except percentage)

Corresponding line # on Basel III disclosure template (Table 2)	Corresponding line # on Basel III disclosure template (Table 1)	Item	As of September 30, 2018	As of June 30, 2018
<b>On-balance sheet exposures (1)</b>				
1		On-balance sheet exposures before deducting adjustment items	180,859,345	181,593,059
1a	1	Total assets reported in the consolidated balance sheet	207,560,759	207,552,619
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) (-)	26,701,414	25,959,560
2	7	The amount of adjustment items pertaining to Tier1 capital (-)	1,703,252	1,690,540
3		Total on-balance sheet exposures (a)	179,156,092	179,902,519
<b>Exposures related to derivative transactions (2)</b>				
4		Replacement cost associated with derivatives transactions, etc.	2,598,990	2,789,198
5		Add-on amount associated with derivatives transactions, etc.	7,139,889	6,919,357
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	901,979	841,116
6		The amount of receivables arising from providing cash margin, provided where deducted from the consolidated balance sheet pursuant to the operative accounting framework	129,496	140,797
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	1,437,266	1,411,201
10		The amount of deductions from effective notional amount of written credit derivatives (-)	1,304,158	1,258,299
11	4	Total exposures related to derivative transactions (b)	10,903,464	10,843,370
<b>Exposures related to repo transactions (3)</b>				
12		The amount of assets related to repo transactions, etc.	12,984,658	11,878,831
13		The amount of deductions from the assets above (line 12) (-)	4,791,151	4,672,653
14		The exposures for counterparty credit risk for repo transactions, etc.	462,064	441,914
15		The exposures for agent repo transactions	-	-
16	5	Total exposures related to repo transactions, etc. (c)	8,655,570	7,648,092
<b>Exposures related to off-balance sheet transactions (4)</b>				
17		Notional amount of off-balance sheet transactions	46,062,358	53,896,492
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	27,857,310	35,250,446
19	6	Total exposures related to off-balance sheet transactions (d)	18,205,047	18,646,046
<b>Leverage ratio on a consolidated basis (5)</b>				
20		The amount of capital (Tier1 capital) (e)	9,434,893	9,112,127
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	216,920,174	217,040,028
22		Leverage ratio on a consolidated basis ((e)/(f))	4.34%	4.19%