

Composition of Leverage Ratio

Mizuho Financial Group, Inc.
As of March 31, 2015

(In million yen, %)

Corresponding line # on Basel III disclosure template (Table 2)	Corresponding line # on Basel III disclosure template (Table 1)	Item	Current Period-end	Prior Period-end
On-balance sheet exposures (1)				
1		On-balance sheet exposures before adjustments	161,631,157	/
1a	1	Total assets reported in the consolidated balance sheet	189,684,749	/
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 (excluding those included in the total assets reported in the consolidated balance sheet)	-	/
1d	3	The amount of assets other than adjustments that are deducted from the total assets reported in the consolidated balance sheet (-)	28,053,591	/
2	7	The amount of adjustments to Basel III Tier1 capital (-)	645,302	/
3		Total on-balance sheet exposures (a)	160,985,855	/
Derivative exposures (2)				
4		Replacement cost associated with derivatives transactions, etc.	2,942,592	/
5		Add-on amounts associated with derivatives transactions, etc.	5,912,591	/
		The amount of cash collateral provided in derivatives transactions, etc.	723,193	/
6		The amount of cash margin provided in derivatives transactions, etc. that are deducted from the consolidated balance sheet	144,073	/
7		The amount of deductions of cash variation margin provided in derivatives transactions, etc. (-)	-	/
8		The amount of client-cleared trade exposures for which a bank holding company acting as clearing member is not obliged to make any indemnification (-)	-	/
9		Adjusted effective notional amount of written credit derivatives	2,446,530	/
10		Adjusted effective notional offsets and add-on deductions for written credit derivatives (-)	2,163,910	/
11	4	Total derivative exposures (b)	10,005,070	/
Securities financing transaction (SFT) exposures (3)				
12		The amount of SFT assets, etc.	12,641,579	/
13		The amount of deductions from SFT assets, etc. (-)	5,486,696	/
14		The exposures for counterparty credit risk for SFTs, etc.	328,632	/
15		The exposures for agent transaction	-	/
16	5	The Total exposures of SFT, etc. (c)	7,483,516	/
Other off-balance sheet exposures (4)				
17		Notional amount of off-balance sheet exposure	46,576,954	/
18		The amount of adjustments for conversion in relation to off-balance sheets (-)	29,687,744	/
19	6	Total amount of off-balance sheet items (d)	16,889,209	/
Leverage ratio on a consolidated basis				
20		The amount of capital (e)	7,500,349	/
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	195,363,652	/
22		Leverage ratio on a consolidated basis ((e)/(f))	3.83%	/