

Composition of Leverage Ratio

Mizuho Financial Group, Inc.
As of June 30, 2015

(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, 2015	As of March 31, 2015
On-balance sheet exposures (1)				
1		On-balance sheet exposures before deducting adjustment items	164,145,688	161,631,157
1a	1	Total assets reported in the consolidated balance sheet	191,841,095	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 (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) (-)	27,695,406	28,053,591
2	7	The amount of adjustment items pertaining to Tier1 capital (-)	642,213	645,302
3		Total on-balance sheet exposures (a)	163,503,474	160,985,855
Exposures related to derivative transactions (2)				
4		Replacement cost associated with derivatives transactions, etc.	2,761,091	2,942,592
5		Add-on amount associated with derivatives transactions, etc.	6,027,331	5,912,591
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	899,336	723,193
6		The amount of receivables arising from providing cash margin, provided where deducted from the consolidated balance sheet pursuant to the operative accounting framework	135,545	144,073
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	2,518,113	2,446,530
10		The amount of deductions from effective notional amount of written credit derivatives (-)	2,197,093	2,163,910
11	4	Total exposures related to derivative transactions (b)	10,144,324	10,005,070
Exposures related to repo transactions (3)				
12		The amount of assets related to repo transactions, etc	13,013,650	12,641,579
13		The amount of deductions from the assets above (line 12) (-)	5,445,187	5,486,696
14		The exposures for counterparty credit risk for repo transactions, etc	263,940	328,632
15		The exposures for agent repo transactions	-	-
16	5	Total exposures related to repo transactions, etc. (c)	7,832,403	7,483,516
Exposures related to off-balance sheet transactions (4)				
17		Notional amount of off-balance sheet transactions	46,648,735	46,576,954
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	29,839,723	29,687,744
19	6	Total exposures related to off-balance sheet transactions (d)	16,809,011	16,889,209
Leverage ratio on a consolidated basis (5)				
20		The amount of capital (Tier1 capital) (e)	7,431,918	7,500,349
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	198,289,214	195,363,652
22		Leverage ratio on a consolidated basis ((e)/(f))	3.74%	3.83%