

Composition of Leverage Ratio

Mizuho Financial Group, Inc.
As of September 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 September 30, 2015	As of September 30, 2014
On-balance sheet exposures (1)				
1		On-balance sheet exposures before deducting adjustment items	165,380,668	/
1a	1	Total assets reported in the consolidated balance sheet	192,246,749	/
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) (-)	26,866,080	/
2	7	The amount of adjustment items pertaining to Tier1 capital (-)	608,441	/
3		Total on-balance sheet exposures (a)	164,772,227	/
Exposures related to derivative transactions (2)				
4		Replacement cost associated with derivatives transactions, etc.	2,953,992	/
5		Add-on amount associated with derivatives transactions, etc.	5,780,165	/
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	720,563	/
6		The amount of receivables arising from providing cash margin, provided where deducted from the consolidated balance sheet pursuant to the operative accounting framework	139,039	/
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	2,604,848	/
10		The amount of deductions from effective notional amount of written credit derivatives (-)	2,300,909	/
11	4	Total exposures related to derivative transactions (b)	9,897,698	/
Exposures related to repo transactions (3)				
12		The amount of assets related to repo transactions, etc	12,518,834	/
13		The amount of deductions from the assets above (line 12) (-)	5,592,130	/
14		The exposures for counterparty credit risk for repo transactions, etc	359,275	/
15		The exposures for agent repo transactions	-	/
16	5	Total exposures related to repo transactions, etc. (c)	7,285,979	/
Exposures related to off-balance sheet transactions (4)				
17		Notional amount of off-balance sheet transactions	47,084,828	/
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	30,029,572	/
19	6	Total exposures related to off-balance sheet transactions (d)	17,055,256	/
Leverage ratio on a consolidated basis (5)				
20		The amount of capital (Tier1 capital) (e)	7,742,337	/
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	199,011,162	/
22		Leverage ratio on a consolidated basis ((e)/(f))	3.89%	/