

## Composition of Leverage Ratio

Mizuho Financial Group, Inc.  
As of December 31, 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 December 31, 2015	As of September 30, 2015
<b>On-balance sheet exposures (1)</b>				
1		On-balance sheet exposures before deducting adjustment items	168,704,476	165,380,668
1a	1	Total assets reported in the consolidated balance sheet	195,537,344	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) (-)	26,832,868	26,866,080
2	7	The amount of adjustment items pertaining to Tier1 capital (-)	613,341	608,441
3		Total on-balance sheet exposures (a)	168,091,134	164,772,227
<b>Exposures related to derivative transactions (2)</b>				
4		Replacement cost associated with derivatives transactions, etc.	2,936,051	2,953,992
5		Add-on amount associated with derivatives transactions, etc.	5,676,449	5,780,165
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	799,321	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	127,536	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	2,565,429	2,604,848
10		The amount of deductions from effective notional amount of written credit derivatives (-)	2,298,228	2,300,909
11	4	Total exposures related to derivative transactions (b)	9,806,559	9,897,698
<b>Exposures related to repo transactions (3)</b>				
12		The amount of assets related to repo transactions, etc	12,755,709	12,518,834
13		The amount of deductions from the assets above (line 12) (-)	5,810,900	5,592,130
14		The exposures for counterparty credit risk for repo transactions, etc	352,951	359,275
15		The exposures for agent repo transactions	-	-
16	5	Total exposures related to repo transactions, etc. (c)	7,297,760	7,285,979
<b>Exposures related to off-balance sheet transactions (4)</b>				
17		Notional amount of off-balance sheet transactions	48,925,912	47,084,828
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	31,335,380	30,029,572
19	6	Total exposures related to off-balance sheet transactions (d)	17,590,532	17,055,256
<b>Leverage ratio on a consolidated basis (5)</b>				
20		The amount of capital (Tier1 capital) (e)	7,915,298	7,742,337
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	202,785,986	199,011,162
22		Leverage ratio on a consolidated basis ((e)/(f))	3.90%	3.89%