

## Composition of Leverage Ratio

Mizuho Financial Group, Inc.  
As of December 31, 2017

(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, 2017	As of September 30, 2017
<b>On-balance sheet exposures (1)</b>				
1		On-balance sheet exposures before deducting adjustment items	182,703,887	182,640,998
1a	1	Total assets reported in the consolidated balance sheet	208,443,982	209,509,243
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) (-)	25,740,094	26,868,245
2	7	The amount of adjustment items pertaining to Tier1 capital (-)	1,307,751	1,274,312
3		Total on-balance sheet exposures (a)	181,396,135	181,366,686
<b>Exposures related to derivative transactions (2)</b>				
4		Replacement cost associated with derivatives transactions, etc.	2,417,693	2,354,979
5		Add-on amount associated with derivatives transactions, etc.	6,545,534	6,312,801
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	993,993	1,247,364
6		The amount of receivables arising from providing cash margin, provided where deducted from the consolidated balance sheet pursuant to the operative accounting framework	238,964	210,650
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	1,594,769	1,689,443
10		The amount of deductions from effective notional amount of written credit derivatives (-)	1,482,474	1,565,307
11	4	Total exposures related to derivative transactions (b)	10,308,480	10,249,931
<b>Exposures related to repo transactions (3)</b>				
12		The amount of assets related to repo transactions, etc	12,306,495	12,993,856
13		The amount of deductions from the assets above (line 12) (-)	4,968,732	5,397,442
14		The exposures for counterparty credit risk for repo transactions, etc	473,249	438,438
15		The exposures for agent repo transactions	-	-
16	5	Total exposures related to repo transactions, etc. (c)	7,811,012	8,034,852
<b>Exposures related to off-balance sheet transactions (4)</b>				
17		Notional amount of off-balance sheet transactions	50,257,611	49,524,666
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	32,294,888	31,871,648
19	6	Total exposures related to off-balance sheet transactions (d)	17,962,722	17,653,017
<b>Leverage ratio on a consolidated basis (5)</b>				
20		The amount of capital (Tier1 capital) (e)	9,321,858	9,004,810
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	217,478,350	217,304,488
22		Leverage ratio on a consolidated basis ((e)/(f))	4.28%	4.14%