

Composition of Leverage Ratio

Mizuho Bank, Ltd.
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	148,708,953	147,684,602
1a	1	Total assets reported in the consolidated balance sheet	162,470,442	161,842,381
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) (-)	13,761,488	14,157,778
2	7	The amount of adjustment items pertaining to Tier1 capital (-)	486,355	453,415
3		Total on-balance sheet exposures (a)	148,222,597	147,231,187
Exposures related to derivative transactions (2)				
4		Replacement cost associated with derivatives transactions, etc.	2,112,168	2,167,491
5		Add-on amount associated with derivatives transactions, etc.	4,410,586	4,385,154
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	633,436	403,869
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 acting as a clearing member is not obliged to make any indemnification (-)	-	-
9		Adjusted effective notional amount of written credit derivatives	251,819	266,270
10		The amount of deductions from effective notional amount of written credit derivatives (-)	165,219	174,415
11	4	Total exposures related to derivative transactions (b)	7,378,337	7,192,443
Exposures related to repo transactions (3)				
12		The amount of assets related to repo transactions, etc	905,576	731,857
13		The amount of deductions from the assets above (line 12) (-)	79,612	139,719
14		The exposures for counterparty credit risk for repo transactions, etc	46,787	85,989
15		The exposures for agent repo transactions	-	-
16	5	Total exposures related to repo transactions, etc. (c)	872,751	678,127
Exposures related to off-balance sheet transactions (4)				
17		Notional amount of off-balance sheet transactions	47,646,707	47,619,768
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	30,652,030	30,526,566
19	6	Total exposures related to off-balance sheet transactions (d)	16,994,676	17,093,202
Leverage ratio on a consolidated basis (5)				
20		The amount of capital (Tier1 capital) (e)	7,053,172	6,943,108
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	173,468,364	172,194,961
22		Leverage ratio on a consolidated basis ((e)/(f))	4.06%	4.03%