

Composition of Leverage Ratio

Mizuho Bank, Ltd.
As of June 30, 2016

(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, 2016	As of March 31, 2016
On-balance sheet exposures (1)				
1		On-balance sheet exposures before deducting adjustment items	147,590,282	148,123,271
1a	1	Total assets reported in the consolidated balance sheet	163,168,467	161,697,891
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) (-)	15,578,184	13,574,620
2	7	The amount of adjustment items pertaining to Tier1 capital (-)	672,734	648,687
3		Total on-balance sheet exposures (a)	146,917,547	147,474,583
Exposures related to derivative transactions (2)				
4		Replacement cost associated with derivatives transactions, etc.	2,979,295	2,320,255
5		Add-on amount associated with derivatives transactions, etc.	4,160,252	4,293,186
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	628,218	510,173
6		The amount of receivables arising from providing cash margin, provided where deducted from the consolidated balance sheet pursuant to the operative accounting framework	169,270	137,668
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	189,409	220,359
10		The amount of deductions from effective notional amount of written credit derivatives (-)	145,100	157,353
11	4	Total exposures related to derivative transactions (b)	7,981,347	7,324,289
Exposures related to repo transactions (3)				
12		The amount of assets related to repo transactions, etc	779,706	467,521
13		The amount of deductions from the assets above (line 12) (-)	54,054	-
14		The exposures for counterparty credit risk for repo transactions, etc	126,462	123,008
15		The exposures for agent repo transactions	-	-
16	5	Total exposures related to repo transactions, etc. (c)	852,114	590,529
Exposures related to off-balance sheet transactions (4)				
17		Notional amount of off-balance sheet transactions	47,452,348	49,316,097
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	30,949,151	31,908,708
19	6	Total exposures related to off-balance sheet transactions (d)	16,503,196	17,407,388
Leverage ratio on a consolidated basis (5)				
20		The amount of capital (Tier1 capital) (e)	6,955,771	7,243,685
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	172,254,206	172,796,791
22		Leverage ratio on a consolidated basis ((e)/(f))	4.03%	4.19%