

## Composition of Leverage Ratio

Mizuho Bank, Ltd.  
As of March 31, 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 March 31, 2016	As of March 31, 2015
<b>On-balance sheet exposures (1)</b>				
1		On-balance sheet exposures before deducting adjustment items	148,123,271	147,684,602
1a	1	Total assets reported in the consolidated balance sheet	161,697,891	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) (-)	13,574,620	14,157,778
2	7	The amount of adjustment items pertaining to Tier1 capital (-)	648,687	453,415
3		Total on-balance sheet exposures (a)	147,474,583	147,231,187
<b>Exposures related to derivative transactions (2)</b>				
4		Replacement cost associated with derivatives transactions, etc.	2,320,255	2,167,491
5		Add-on amount associated with derivatives transactions, etc.	4,293,186	4,385,154
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	510,173	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	137,668	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	220,359	266,270
10		The amount of deductions from effective notional amount of written credit derivatives (-)	157,353	174,415
11	4	Total exposures related to derivative transactions (b)	7,324,289	7,192,443
<b>Exposures related to repo transactions (3)</b>				
12		The amount of assets related to repo transactions, etc	467,521	731,857
13		The amount of deductions from the assets above (line 12) (-)	-	139,719
14		The exposures for counterparty credit risk for repo transactions, etc	123,008	85,989
15		The exposures for agent repo transactions	-	-
16	5	Total exposures related to repo transactions, etc. (c)	590,529	678,127
<b>Exposures related to off-balance sheet transactions (4)</b>				
17		Notional amount of off-balance sheet transactions	49,316,097	47,619,768
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	31,908,708	30,526,566
19	6	Total exposures related to off-balance sheet transactions (d)	17,407,388	17,093,202
<b>Leverage ratio on a consolidated basis (5)</b>				
20		The amount of capital (Tier1 capital) (e)	7,243,685	6,943,108
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	172,796,791	172,194,961
22		Leverage ratio on a consolidated basis ((e)/(f))	4.19%	4.03%