Composition of Leverage Ratio

Mizuho Bank, Ltd. As of March 31, 2016

(In million yen, %)

As of Murch 31, 2015		1			(In million yen, %)	
1 Do halunes abort exposures before deducting uljustment items 148,123.277 147,684,600. 10 1 Total assets reported in the consolidated halunes sheet 161,697,891 161,842,381 16 10 2 The amount of assets of subsidiaries that are not included in the scope of the leverage ratio on a consolidated basis (-) consolidated halunes sheet are deducted in the consolidated halunes sheet are administratively of the leverage ratio on a consolidated basis (-) consolidated halunes sheet exposures (a) 14 The amount of assets that are deducted from the total assets reported in the consolidated halunes sheet exposures (a) 147,747,388 147,231,185 22 77 The amount of assets that are deducted from the total assets reported in the consolidated halunes sheet exposures (a) 147,747,388 147,231,185 25 postures related to derivative transactions (2) 24 Replacement cost associated with derivatives transactions, etc. 2,300,255 2,167,691 25 Add-on amount associated with derivatives transactions, etc. 4,293,186 4,385,154 26 The amount of receivables arising from providing cash margin provided where deducted from the consolidated balance sheet pursuant to the operative accounting framework 137,668 144,077 27 The amount of deductions of receivables (out of those arising from providing cash variation margin) (-) 8 The amount of clear-cleased trade exposures for which a bank acting as a clearing member as not obligate in make any indemulfication (-) 29 Adjusted effective notional amount of written credit derivatives (-) 21 The amount of clear-cleased trade exposures for which a bank acting as a clearing member as not obligate in make any indemulfication (-) 29 The amount of clear-cleased trade exposures for which a bank acting as a clearing member as not obligate in make any indemulfication (-) 21 The amount of clear-cleased trade exposures for which a bank acting as a clearing member as not obligate in m	Basel III disclosure template	ng line # on Basel III disclosure template		As of March 31, 2016	As of March 31, 2015	
1a	On-balance s	heet exposure	es (1)			
The amount of assets of subsidiaries that are not included in the scope of the leverage ratio on a consolidated basis (-). The amount of assets of subsidiaries that are included in the scope of the leverage ratio on a consolidated basis (except fines included in the total assets reported in the consolidated basis (except fines included in the total assets reported in the consolidated basis (except fines included in the total assets reported in the consolidated basis (except fines included in the total assets reported in the consolidated basis (except fines included in the total assets reported in the consolidated basis (except fines included in the total assets reported in the consolidated basis (except fines included in the total assets reported in the consolidated basis (except fines included in the total assets reported in the consolidated basis (except fines included in the total assets reported in the consolidated basis (except fines included in the total assets reported in the consolidated basis (except fines included in the total assets reported in the consolidated basis (except fines included in the total assets reported in the consolidated basis (except fines included in the total assets reported in the consolidated basis (except fines included in the consolidated basis (except fines included in the total assets reported in the consolidated basis (except fines in the amount of receivables arising from providing cash margin, provided where deducted from the consolidated balance skeet parasant to the operative accounting framework. 7 The amount of receivables arising from providing cash variation margin (c) 8 The amount of deductions of receivables (out of those arising from providing cash variation margin (c)) 9 Adjusted effective notional amount of written credit derivatives (c) 10 The amount of deductions from the users above (fine 12) (c) 11 The amount of deductions from the users above (fine 12) (c) 12 The amount of deductions from the users above (fine 12) (c) 13 The amount of deductions fro	1		On-balance sheet exposures before deducting adjustment items	148,123,271	147,684,602	
10 2	1a	1	Total assets reported in the consolidated balance sheet	161,697,891	161,842,381	
1c 7 consolidated basis (except those included in the total assets reported in the consolidated balance sheet except adjustment items pertaining to Tiert capital (-) 13,574,620 14,157,735 147,451,85 147,251,187 15,775 17,775 1	1b	2		-	-	
10 3	1c	7	consolidated basis (except those included in the total assets reported in the consolidated	-	-	
Total on-balance sheet exposures (a) 147,474,583 147,231,187	1d	3		13,574,620	14,157,778	
Exposures related to derivative transactions (2) 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 4,385,155 The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc. 130,173 403,865 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 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 220,359 266,274 10 The amount of deductions from effective notional amount of written credit derivatives (-) 157,333 174,415 Exposures related to repo transactions (3) 12 The amount of assets related to derivative transactions, etc 467,521 731,857 13 The amount of deductions from the assets above (line 12) (-) 133,008 88,398 15 The exposures related to repo transactions, etc 123,008 88,398 15 The exposures related to repo transactions, etc. (c) 590,529 678,122 Exposures related to off-balance sheet transactions (4) 17,407,388 17,093,205 18 The amount of adjustments for conversion in relation to off-balance sheet transactions (-) 17,407,388 17,093,205 Leverage ratio on a consolidated basis (5) 172,194,961	2	7	The amount of adjustment items pertaining to Tier1 capital (-)	648,687	453,415	
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. 510,173 403,865 6 The amount of receivables arising from providing cash margin, provided where deducted from the consolidated balance sheet pursuant to the operative accounting framework 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 (-) 10 The amount of deductions from effective notional amount of written credit derivatives (-) 11 4 Total exposures related to derivative transactions (b) 220,359 266,276 11 4 The amount of assets related to repo transactions (b) 220,359 234,289 7,192,445 245,950 246,7521 731,855 731,855 731,855 732,4289 7,192,445 733,455 734,455 734,455 734,455 734,456 734,456,756 734,456,756 734,767,768	3		Total on-balance sheet exposures (a)	147,474,583	147,231,187	
Add-on amount associated with derivatives transactions, etc. Add-on amount associated with derivatives transactions, etc. The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc. The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc. The amount of receivables arising from providing cash margin, provided where deducted from the consolidated balance sheet pursuant to the operative accounting framework The amount of deductions of receivables (out of those arising from providing cash variation margin) (-) The amount of deductions of receivables (out of those arising from providing cash variation margin) (-) Adjusted effective notional amount of written credit derivatives 220,359 266,277 The amount of deductions from effective notional amount of written credit derivatives (-) 157,353 174,415 The amount of deductions from effective notional amount of written credit derivatives (-) 157,353 174,415 The amount of assets related to derivative transactions (b) 7,324,289 7,192,445 Exposures related to repo transactions (3) The amount of deductions from the assets above (line 12) (-) 139,715 The amount of deductions from the assets above (line 12) (-) 139,715 The exposures for agent repo transactions, etc 123,008 85,988 The amount of off-balance sheet transactions (-) 590,529 678,127 Exposures related to off-balance sheet transactions (4) 17,407,388 17,093,205 Exposures related to off-balance sheet transactions (4) 17,407,388 17,093,205 Leverage ratio on a consolidated basis (5) 7,243,685 6,943,108 The amount of capital (Tier1 capital) (c) 7,243,685 6,943,108 The amount of capital (Tier1 capital) (c) 7,243,685 6,943,108 The amount of capital (Tier1 capital) (c) 7,243,685 6,943,108 The amount of capital (Tier1 capital) (c) 172,796,791 172,194,961	Exposures re	lated to deriva	ative transactions (2)			
The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc. The amount of receivables arising from providing cash margin, provided where deducted from the consolidated balance sheet pursuant to the operative accounting framework The amount of deductions of receivables (out of those arising from providing cash variation margin) (-) The amount of client-cleared trade exposures for which a bank acting as a clearing member is not obliged to make any indemnification (-) Adjusted effective notional amount of written credit derivatives Adjusted effective notional amount of written credit derivatives (-) The amount of deductions from effective notional amount of written credit derivatives (-) The amount of deductions from effective notional amount of written credit derivatives (-) The amount of assets related to report ansactions (b) The amount of assets related to report ansactions (c) The amount of deductions from the assets above (line 12) (-) The amount of deductions from the assets above (line 12) (-) The amount of deductions from the assets above (line 12) (-) The exposures for counterparty credit risk for repo transactions, etc The exposures for agent repo transactions The exposures related to report ansactions (-) The exposures related to report ansactions (-) Notional amount of off-balance sheet transactions (-) Notional amount of off-balance sheet transactions (-) Notional amount of adjustments for conversion in relation to off-balance sheet transactions (-) The amount of adjustments for conversion in relation to off-balance sheet transactions (-) The amount of adjustments for conversion in relation to off-balance sheet transactions (-) The amount of adjustments for conversion in relation to off-balance sheet transactions (-) The amount of adjustments for conversion in relation to off-balance sheet transactions (-) The amount of adjustments for conversion in relation to off-balance sheet transactions (-) The amount of adjustments for conv	4		Replacement cost associated with derivatives transactions, etc.	2,320,255	2,167,491	
transactions, etc. The amount of receivables arising from providing cash margin, provided where deducted from the consolidated balance sheet pursuant to the operative accounting framework. The amount of deductions of receivables (out of those arising from providing cash variation margin) (-) The amount of client-cleared trade exposures for which a bank acting as a clearing member is not obliged to make any indemnification (-) Adjusted effective notional amount of written credit derivatives Adjusted effective notional amount of written credit derivatives (-) The amount of deductions from effective notional amount of written credit derivatives (-) Total exposures related to derivative transactions (b) Total exposures related to repo transactions (3) The amount of assets related to repo transactions, etc The amount of deductions from the assets above (line 12) (-) The amount of deductions from the assets above (line 12) (-) The exposures for agent repo transactions, etc Total exposures for gent repo transactions, etc. The exposures for agent repo transactions, etc. (c) The exposures related to repo transactions (4) Notional amount of off-balance sheet transactions (4) The amount of adjustments for conversion in relation to off-balance sheet transactions (-) Total exposures related to off-balance sheet transactions (d) The amount of adjustments for conversion in relation to off-balance sheet transactions (-) Total exposures related to off-balance sheet transactions (d) The amount of adjustments for conversion in relation to off-balance sheet transactions (-) The amount of adjustments for conversion in relation to off-balance sheet transactions (-) The amount of adjustments for conversion in relation to off-balance sheet transactions (-) The amount of adjustments for conversion in relation to off-balance sheet transactions (-) The amount of adjustments for conversion in relation to off-balance sheet transactions (-) The amount of adjustments for conversion in relation to off-balance sheet t	5		Add-on amount associated with derivatives transactions, etc.	4,293,186	4,385,154	
from the consolidated balance sheet pursuant to the operative accounting framework 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 10 The amount of deductions from effective notional amount of written credit derivatives (-) 11 4 Total exposures related to derivative transactions (b) 7,324,289 7,192,442 Exposures related to repo transactions (3) 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) (-) - 139,715 14 The exposures for counterparty credit risk for repo transactions, etc 123,008 85,988 15 The exposures related to repo transactions 16 5 Total exposures related to repo transactions, etc. (e) 590,529 678,127 Exposures related to off-balance sheet transactions 17 Notional amount of off-balance sheet transactions 19 6 Total exposures related to off-balance sheet transactions (d) 17,407,388 17,903,202 19 6 Total exposures related to off-balance sheet transactions (d) 17,407,388 17,903,202 18 Total exposures (a)+(b)+(c)+(d)) (f) 17,214,966			,	510,173	403,869	
margin) (-) The amount of client-cleared trade exposures for which a bank acting as a clearing member is not obliged to make any indemnification (-) Adjusted effective notional amount of written credit derivatives 220,359 266,277 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 7,192,442 Exposures related to repo transactions (3) The amount of assets related to repo transactions, etc 467,521 731,857 13 The amount of deductions from the assets above (line 12) (-) 14 The exposures for counterparty credit risk for repo transactions, etc 123,008 85,988 15 The exposures for agent repo transactions 16 5 Total exposures related to repo transactions, etc. (c) 590,529 678,127 Exposures related to off-balance sheet transactions (4) 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 Leverage ratio on a consolidated basis (5) 20 The amount of capital (Tier1 capital) (e) 7,243,685 6,943,108 21 8 Total exposures ((a)+(b)+(c)+(d)) (f) 172,194,961	6			137,668	144,073	
is not obliged to make any indemnification (-) Adjusted effective notional amount of written credit derivatives 220,359 266,270 The amount of deductions from effective notional amount of written credit derivatives (-) 157,353 174,415 11	7			1	-	
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 Exposures related to repo transactions (3) 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) (-)	8					
11 4 Total exposures related to derivative transactions (b) 7,324,289 7,192,443 Exposures related to repo transactions (3) 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) (-) - 139,715 14 The exposures for counterparty credit risk for repo transactions, etc 123,008 85,985 15 The exposures for agent repo transactions 16 5 Total exposures related to repo transactions, etc. (c) 590,529 678,127 Exposures related to off-balance sheet transactions (4) 17 Notional amount of off-balance sheet transactions 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 Leverage ratio on a consolidated basis (5) 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	9		Adjusted effective notional amount of written credit derivatives	220,359	266,270	
Exposures related to repo transactions (3) 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) (-) - 139,715 14 The exposures for counterparty credit risk for repo transactions, etc 123,008 85,985 15 The exposures for agent repo transactions 16 5 Total exposures related to repo transactions, etc. (c) 590,529 678,127 Exposures related to off-balance sheet transactions (4) 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 Leverage ratio on a consolidated basis (5) 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	10		The amount of deductions from effective notional amount of written credit derivatives (-)	157,353	174,415	
The amount of assets related to repo transactions, etc 13 The amount of deductions from the assets above (line 12) (-) 14 The exposures for counterparty credit risk for repo transactions, etc 123,008 85,988 15 The exposures for agent repo transactions 16 5 Total exposures related to repo transactions, etc. (c) 590,529 678,127 Exposures related to off-balance sheet transactions (4) 17 Notional amount of off-balance sheet transactions 18 The amount of adjustments for conversion in relation to off-balance sheet transactions (-) 19 6 Total exposures related to off-balance sheet transactions (d) 17,407,388 17,093,202 Leverage ratio on a consolidated basis (5) 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	11	4	Total exposures related to derivative transactions (b)	7,324,289	7,192,443	
The amount of deductions from the assets above (line 12) (-) The exposures for counterparty credit risk for repo transactions, etc. 123,008 85,985 The exposures for agent repo transactions The exposures related to repo transactions, etc. (c) 590,529 678,127 Exposures related to off-balance sheet transactions (4) Notional amount of off-balance sheet transactions 49,316,097 47,619,768 The amount of adjustments for conversion in relation to off-balance sheet transactions (-) 31,908,708 30,526,566 Total exposures related to off-balance sheet transactions (d) 17,407,388 17,093,202 Leverage ratio on a consolidated basis (5) The amount of capital (Tier1 capital) (e) 7,243,685 6,943,108 20 The amount of capital (Tier1 capital) (e) 172,796,791 172,194,961	Exposures re	lated to repo t	transactions (3)			
The exposures for counterparty credit risk for repo transactions, etc. The exposures for agent repo transactions The exposures related to repo transactions, etc. (c) Total exposures related to repo transactions, etc. (c) Exposures related to off-balance sheet transactions (4) Notional amount of off-balance sheet transactions The amount of adjustments for conversion in relation to off-balance sheet transactions (-) Total exposures related to off-balance sheet transactions (d) Total exposures related to off-balance sheet transactions (d) Total exposures related to off-balance sheet transactions (d) The amount of capital (Tier1 capital) (e) The amount of capital (Tier1 capital) (e) Total exposures ((a)+(b)+(c)+(d)) (f) Total exposures ((a)+(b)+(c)+(d)) (f) Total exposures ((a)+(b)+(c)+(d)) (f)	12		The amount of assets related to repo transactions, etc	467,521	731,857	
The exposures for agent repo transactions Total exposures related to repo transactions, etc. (c) Total exposures related to off-balance sheet transactions (4) Notional amount of off-balance sheet transactions The amount of adjustments for conversion in relation to off-balance sheet transactions (-) Total exposures related to off-balance sheet transactions (d) Total exposures (fall (Tier1 capital) (e) Total exposures ((a)+(b)+(c)+(d)) (f) Total exposures ((a)+(b)+(c)+(d)) (f) Total exposures ((a)+(b)+(c)+(d)) (f)	13		The amount of deductions from the assets above (line 12) (-)	-	139,719	
Total exposures related to repo transactions, etc. (c) Exposures related to off-balance sheet transactions (4) 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 (-) 19 6 Total exposures related to off-balance sheet transactions (d) 17,407,388 17,093,202 Leverage ratio on a consolidated basis (5) 20 The amount of capital (Tier1 capital) (e) 7,243,685 6,943,108 21 8 Total exposures ((a)+(b)+(c)+(d)) (f) 172,194,961	14		The exposures for counterparty credit risk for repo transactions, etc	123,008	85,989	
Exposures related to off-balance sheet transactions (4) 17	15		The exposures for agent repo transactions			
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 Leverage ratio on a consolidated basis (5) 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	16	5	Total exposures related to repo transactions, etc. (c)	590,529	678,127	
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 Leverage ratio on a consolidated basis (5) 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	Exposures re	lated to off-ba	alance sheet transactions (4)			
19 6 Total exposures related to off-balance sheet transactions (d) 17,407,388 17,093,202 Leverage ratio on a consolidated basis (5) 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	17		Notional amount of off-balance sheet transactions	49,316,097	47,619,768	
Leverage ratio on a consolidated basis (5) 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	18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	31,908,708	30,526,566	
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	19	6	Total exposures related to off-balance sheet transactions (d)	17,407,388	17,093,202	
21 8 Total exposures ((a)+(b)+(c)+(d)) (f) 172,796,791 172,194,961	Leverage ratio on a consolidated basis (5)					
	20		The amount of capital (Tier1 capital) (e)	7,243,685	6,943,108	
Leverage ratio on a consolidated basis ((e)/(f)) 4.19% 4.03%	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%	