

Composition of Leverage Ratio

Mizuho Bank, Ltd.
As of September 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 September 30, 2016	As of September 30, 2015
On-balance sheet exposures (1)				
1		On-balance sheet exposures before deducting adjustment items	146,050,728	148,910,563
1a	1	Total assets reported in the consolidated balance sheet	165,976,043	161,690,599
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) (-)	19,925,315	12,780,036
2	7	The amount of adjustment items pertaining to Tier1 capital (-)	706,109	475,841
3		Total on-balance sheet exposures (a)	145,344,618	148,434,721
Exposures related to derivative transactions (2)				
4		Replacement cost associated with derivatives transactions, etc.	2,794,522	2,226,851
5		Add-on amount associated with derivatives transactions, etc.	5,116,172	4,510,083
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	750,904	377,769
6		The amount of receivables arising from providing cash margin, provided where deducted from the consolidated balance sheet pursuant to the operative accounting framework	183,926	139,039
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	403,465	244,948
10		The amount of deductions from effective notional amount of written credit derivatives (-)	394,465	161,699
11	4	Total exposures related to derivative transactions (b)	8,854,525	7,336,993
Exposures related to repo transactions (3)				
12		The amount of assets related to repo transactions, etc.	7,235,473	610,218
13		The amount of deductions from the assets above (line 12) (-)	3,555,599	128,967
14		The exposures for counterparty credit risk for repo transactions, etc.	172,757	127,702
15		The exposures for agent repo transactions	-	-
16	5	Total exposures related to repo transactions, etc. (c)	3,852,632	608,953
Exposures related to off-balance sheet transactions (4)				
17		Notional amount of off-balance sheet transactions	46,775,517	48,091,905
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	30,549,752	30,855,903
19	6	Total exposures related to off-balance sheet transactions (d)	16,225,764	17,236,002
Leverage ratio on a consolidated basis (5)				
20		The amount of capital (Tier1 capital) (e)	7,440,183	7,420,543
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	174,277,541	173,616,670
22		Leverage ratio on a consolidated basis ((e)/(f))	4.26%	4.27%