

Composition of Leverage Ratio

Mizuho Bank, Ltd.
As of December 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 December 31, 2016	As of September 30, 2016
On-balance sheet exposures (1)				
1		On-balance sheet exposures before deducting adjustment items	151,779,222	146,050,728
1a	1	Total assets reported in the consolidated balance sheet	173,558,954	165,976,043
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) (-)	21,779,732	19,925,315
2	7	The amount of adjustment items pertaining to Tier1 capital (-)	724,132	706,109
3		Total on-balance sheet exposures (a)	151,055,089	145,344,618
Exposures related to derivative transactions (2)				
4		Replacement cost associated with derivatives transactions, etc.	2,816,555	2,794,522
5		Add-on amount associated with derivatives transactions, etc.	5,391,589	5,116,172
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	1,405,357	750,904
6		The amount of receivables arising from providing cash margin, provided where deducted from the consolidated balance sheet pursuant to the operative accounting framework	195,467	183,926
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	455,015	403,465
10		The amount of deductions from effective notional amount of written credit derivatives (-)	446,015	394,465
11	4	Total exposures related to derivative transactions (b)	9,817,970	8,854,525
Exposures related to repo transactions (3)				
12		The amount of assets related to repo transactions, etc	7,452,360	7,235,473
13		The amount of deductions from the assets above (line 12) (-)	4,541,953	3,555,599
14		The exposures for counterparty credit risk for repo transactions, etc	168,834	172,757
15		The exposures for agent repo transactions	-	-
16	5	Total exposures related to repo transactions, etc. (c)	3,079,240	3,852,632
Exposures related to off-balance sheet transactions (4)				
17		Notional amount of off-balance sheet transactions	49,434,207	46,775,517
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	31,850,661	30,549,752
19	6	Total exposures related to off-balance sheet transactions (d)	17,583,546	16,225,764
Leverage ratio on a consolidated basis (5)				
20		The amount of capital (Tier1 capital) (e)	7,596,107	7,440,183
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	181,535,846	174,277,541
22		Leverage ratio on a consolidated basis ((e)/(f))	4.18%	4.26%