Composition of Leverage Ratio

Mizuho Bank, Ltd.
As of June 30, 2017

(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, 2017	As of March 31, 2017
On-balance sheet exposures (1)					
1			On-balance sheet exposures before deducting adjustment items	151,354,788	152,498,623
	1a	1	Total assets reported in the consolidated balance sheet	169,000,329	170,400,577
	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) (-)	17,645,541	17,901,953
2		7	The amount of adjustment items pertaining to Tier1 capital (-)	926,741	968,053
3			Total on-balance sheet exposures (a)	150,428,046	151,530,570
Exposures related to derivative transactions (2)					
4			Replacement cost associated with derivatives transactions, etc.	1,871,914	2,030,977
5			Add-on amount associated with derivatives transactions, etc.	5,620,864	5,356,540
			The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	781,345	632,463
6			The amount of receivables arising from providing cash margin, provided where deducted from the consolidated balance sheet pursuant to the operative accounting framework	264,048	204,188
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	237,038	195,728
10			The amount of deductions from effective notional amount of written credit derivatives (-)	235,038	193,728
11		4	Total exposures related to derivative transactions (b)	8,540,173	8,226,170
Exposures related to repo transactions (3)					
12			The amount of assets related to repo transactions, etc	6,600,740	6,664,740
13			The amount of deductions from the assets above (line 12) (-)	3,691,258	3,646,441
14			The exposures for counterparty credit risk for repo transactions, etc	200,925	227,494
15			The exposures for agent repo transactions		
16		5	Total exposures related to repo transactions, etc. (c)	3,110,408	3,245,792
Exposures related to off-balance sheet transactions (4)					
17			Notional amount of off-balance sheet transactions	49,669,093	50,147,496
18			The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	32,029,583	32,367,180
19		6	Total exposures related to off-balance sheet transactions (d)	17,639,510	17,780,315
Leverage ratio on a consolidated basis (5)					
20			The amount of capital (Tier1 capital) (e)	7,706,968	7,535,761
21		8	Total exposures ((a)+(b)+(c)+(d)) (f)	179,718,138	180,782,848
22			Leverage ratio on a consolidated basis ((e)/(f))	4.28%	4.16%