

Composition of Leverage Ratio

Mizuho Bank, Ltd.
As of September 30, 2015

(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, 2015 | As of September 30, 2014 |
|---|---|--|--------------------------|--------------------------|
| On-balance sheet exposures (1) | | | | |
| 1 | | On-balance sheet exposures before deducting adjustment items | 148,910,563 | / |
| 1a | 1 | Total assets reported in the consolidated balance sheet | 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) (-) | 12,780,036 | / |
| 2 | 7 | The amount of adjustment items pertaining to Tier1 capital (-) | 475,841 | / |
| 3 | | Total on-balance sheet exposures (a) | 148,434,721 | / |
| Exposures related to derivative transactions (2) | | | | |
| 4 | | Replacement cost associated with derivatives transactions, etc. | 2,226,851 | / |
| 5 | | Add-on amount associated with derivatives transactions, etc. | 4,510,083 | / |
| | | The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc. | 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 | 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 | 244,948 | / |
| 10 | | The amount of deductions from effective notional amount of written credit derivatives (-) | 161,699 | / |
| 11 | 4 | Total exposures related to derivative transactions (b) | 7,336,993 | / |
| Exposures related to repo transactions (3) | | | | |
| 12 | | The amount of assets related to repo transactions, etc | 610,218 | / |
| 13 | | The amount of deductions from the assets above (line 12) (-) | 128,967 | / |
| 14 | | The exposures for counterparty credit risk for repo transactions, etc | 127,702 | / |
| 15 | | The exposures for agent repo transactions | - | / |
| 16 | 5 | Total exposures related to repo transactions, etc. (c) | 608,953 | / |
| Exposures related to off-balance sheet transactions (4) | | | | |
| 17 | | Notional amount of off-balance sheet transactions | 48,091,905 | / |
| 18 | | The amount of adjustments for conversion in relation to off-balance sheet transactions (-) | 30,855,903 | / |
| 19 | 6 | Total exposures related to off-balance sheet transactions (d) | 17,236,002 | / |
| Leverage ratio on a consolidated basis (5) | | | | |
| 20 | | The amount of capital (Tier1 capital) (e) | 7,420,543 | / |
| 21 | 8 | Total exposures ((a)+(b)+(c)+(d)) (f) | 173,616,670 | / |
| 22 | | Leverage ratio on a consolidated basis ((e)/(f)) | 4.27% | / |