## **Composition of Leverage Ratio**

Mizuho Bank, Ltd. As of June 30, 2016

(In million yen, %)

| Registrate   Reg   |                                     | 1   |  |                     | (In million yen, %)  |
|--|-------------------------------------|---|--|---------------------|----------------------|
| 1  | Basel III<br>disclosure<br>template | ng line # on<br>Basel III<br>disclosure<br>template |  | As of June 30, 2016 | As of March 31, 2016 |
| Total constraints of the consolidated balance sheet   163,168,267   161,697,89   | 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 (c)  The amount of assets of subsidiaries that are not included in the scope of the leverage ratio on a consolidated basis (except those included in the total assets reported in the consolidated shallone sheet)  The amount of assets that are deducted from the total assets reported in the consolidated shallone sheet (except adjustment items) (-)  The amount of adjustment items pertaining to Tierl capital (-)  Total on-ballines these except and subsidiaries that are deducted from the total assets reported in the consolidated shallone sheet (except adjustment items) (-)  Total on-ballines these text exposures (a)  Total on-ballines these text exposures (a)  Replacement cost associated with derivatives transactions, etc.  4 Replacement cost associated with derivatives transactions, etc.  4 Add-on amount associated with derivatives transactions, etc.  4 Add-on amount associated with derivatives transactions, etc.  4 The amount of receivables arising from providing eash margin, provided where deducted from the consolidated balances sheet pursuant to the operative accounting framework  The amount of deductions of receivables (out of those arising from providing eash variation arrayin (-)  The amount of client-cleared trade exposures for which a bank acting as a clearing member as not obliged to make any indemnification (-)  The amount of client-cleared trade exposures for which a bank acting as a clearing member as not obliged to make any indemnification (-)  The amount of deductions from effective notional amount of written credit derivatives (-)  The amount of assets related to report transactions, etc  The amount of assets related to report transactions, etc  The exposures related to report transactions, etc  The exposures related to report transactions, etc  The exposures for goint report transactions, etc  The exposures related to report transactions (-)  The amount of capital (Tier I. capital) (- | 1                                   |   | On-balance sheet exposures before deducting adjustment items                               | 147,590,282         | 148,123,271          |
| 10   2   on a consolidated basis (c)   | 1a                                  | 1   | Total assets reported in the consolidated balance sheet                                    | 163,168,467         | 161,697,891          |
| 1  | 1b                                  | 2   |  | -                   | -                    |
| 14    3  | 1c                                  | 7   | consolidated basis (except those included in the total assets reported in the consolidated | -                   | -                    |
| Total on-balance sheet exposures (a)   146,917,547   147,474,58  | 1d                                  | 3   |  | 15,578,184          | 13,574,620           |
| Exposures related to derivative transactions (2)   | 2                                   | 7   | The amount of adjustment items pertaining to Tier1 capital (-)                             | 672,734             | 648,687              |
| Replacement cost associated with derivatives transactions, etc.   2.979,295   2.320,255  | 3                                   |   | Total on-balance sheet exposures (a)   | 146,917,547         | 147,474,583          |
| Add-on amount associated with derivatives transactions, etc.  A160.252 4.293,184  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  Phase 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 deductions from effective notional amount of written credit derivatives (-)  The amount of assets related to derivative transactions (b)  The amount of assets related to repo transactions (-)  The amount of assets related to repo transactions, etc  Transactions  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  The exposures related to repo transactions etc. (c)  The exposures related to repo transactions (-)  The exposures related 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 capital (Tierl capital) (e)  The amount of capital (Tierl capital) (e)  The amount of capital  | Exposures re                        | lated to deriva                                     | ative transactions (2)   |                     |                      |
| The amount of receivables arising from providing cash margin in relation to derivatives runsactions, 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  189,409  220,359  100  The amount of deductions from effective notional amount of written credit derivatives (-)  145,100  157,355  111  4 Total exposures related to derivative transactions (b)  7,981,347  7,324,288  Exposures related to repor transactions (3)  122  The amount of assets related to report transactions, etc  779,706  467,52  133  The amount of deductions from the assets above (line 12) (-)  54,054  144  The exposures for counterparty credit risk for report ansactions, etc  126,462  123,000  15  The exposures related to report ansactions  16  5 Total exposures related to report ansactions  17  Notional amount of off-balance sheet transactions  47,452,348  49,316,09  18  The amount of adjustments for conversion in relation to off-balance sheet transactions (-)  30,949,151  31,908,700  19  6 Total exposures related to off-balance sheet transactions (d)  16,503,196  17,407,38  Leverage ratio on a consolidated basis (5)  20  The amount of capital (Tier1 capital) (e)  172,796,799  | 4                                   |   | Replacement cost associated with derivatives transactions, etc.                            | 2,979,295           | 2,320,255            |
| transactions, etc.  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)  12 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  15 The exposures for agent repo transactions  16 5 Total exposures related to repo transactions, etc. (c)  17 Notional amount of off-balance sheet transactions (4)  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)  10 The amount of adjustments for conversion in relation to off-balance sheet transactions (-)  19 6 Total exposures related to off-balance sheet transactions (d)  10 The amount of adjustments for conversion in relation to off-balance sheet transactions (-)  10 The amount of adjustments for conversion in relation to off-balance sheet transactions (-)  10 Total exposures related to off-balance sheet transactions (d)  11 Total exposures related to off-balance sheet transactions (d)  12 Total exposures related to off-balance sheet transactions (d)  13 Total exposures related to off-balance sheet transactions (d)  14 Total exposures related to off-balance sheet transactions (d)  15 Total exposures related to off-balance sheet transactions (d)  16 Total exposures related to off-balance sheet transactions (d)  17 Total exposures related to off-balance s | 5                                   |   | Add-on amount associated with derivatives transactions, etc.                               | 4,160,252           | 4,293,186            |
| 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 deductions from effective notional amount of written credit derivatives (-)  The amount of assets related to report transactions (3)  The amount of assets related to report transactions (3)  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 report ransactions, etc  The exposures for agent report ansactions  The exposures related to report ansactions (-)  The exposures related to report ansactions (-)  The amount of 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 capital (Tier! capital) (e)  The amount of capital (Tier! capital) |                                     |   |  | 628,218             | 510,173              |
| 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  189,409  220,359  100  The amount of deductions from effective notional amount of written credit derivatives (-)  145,100  157,352  111  4 Total exposures related to derivative transactions (b)  7,981,347  7,324,288  Exposures related to repo transactions (3)  12  The amount of assets related to repo transactions, etc  779,706  467,52  13  The amount of deductions from the assets above (line 12) (-)  54,054  14  The exposures for counterparty credit risk for repo transactions, etc  126,462  123,000  15  The exposures for agent repo transactions  16  5  Total exposures related to repo transactions, etc. (c)  852,114  590,529  Exposures related to off-balance sheet transactions (4)  17  Notional amount of off-balance sheet transactions  47,452,348  49,316,09  18  The amount of adjustments for conversion in relation to off-balance sheet transactions (-)  30,949,151  31,908,701  19  6  Total exposures related to off-balance sheet transactions (d)  16,503,196  17,407,386  Leverage ratio on a consolidated basis (5)  20  The amount of capital (Tier1 capital) (e)  6,955,771  7,243,68.  21  8  Total exposures ((a)+(b)+(c)+(d)) (f)  172,796,79   | 6                                   |   |  | 169,270             | 137,668              |
| s is not obliged to make any indemnification (-)  Adjusted effective notional amount of written credit derivatives  189,409  220,359  10  The amount of deductions from effective notional amount of written credit derivatives (-)  145,100  157,355  11  4 Total exposures related to derivative transactions (b)  7,981,347  7,324,288  Exposures related to repo transactions (3)  12  The amount of assets related to repo transactions, etc  779,706  467,52  13  The amount of deductions from the assets above (line 12) (-)  54,054  14  The exposures for counterparty credit risk for repo transactions, etc  126,462  123,000  15  The exposures for agent repo transactions  16  5  Total exposures related to repo transactions, etc. (c)  852,114  590,529  Exposures related to off-balance sheet transactions (4)  17  Notional amount of off-balance sheet transactions  47,452,348  49,316,099  18  The amount of adjustments for conversion in relation to off-balance sheet transactions (-)  30,949,151  31,908,700  19  6  Total exposures related to off-balance sheet transactions (d)  16,503,196  17,407,388  Leverage ratio on a consolidated basis (5)  20  The amount of capital (Tierl capital) (e)  6,955,771  7,243,688  21  8  Total exposures ((a)+(b)+(c)+(d)) (f)  172,254,206  172,254,206  172,2796,79  | 7                                   |   |  | -                   | -                    |
| The amount of deductions from effective notional amount of written credit derivatives (-)  145,100  157,355  11 4 Total exposures related to derivative transactions (b)  7,981,347  7,324,288  Exposures related to repo transactions (3)  12 The amount of assets related to repo transactions, etc  779,706  467,52  13 The amount of deductions from the assets above (line 12) (-)  54,054  14 The exposures for counterparty credit risk for repo transactions, etc  126,462  123,000  15 The exposures for agent repo transactions  16 5 Total exposures related to repo transactions, etc. (c)  852,114  590,529  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)  16 Total exposures related to off-balance sheet transactions (d)  17 Notional amount of adjustments for conversion in relation to off-balance sheet transactions (-)  19 6 Total exposures related to off-balance sheet transactions (d)  10 16,503,196  17,407,388  10 17,407,388  11 17,407,388  12 18 Total exposures (a)+(b)+(c)+(d) (f)  17,243,688  18 Total exposures (a)+(b)+(c)+(d) (f)  17,2796,79   | 8                                   |   |  |                     |                      |
| 11   | 9                                   |   | Adjusted effective notional amount of written credit derivatives                           | 189,409             | 220,359              |
| Exposures related to repo transactions (3)  12 The amount of assets related to repo transactions, etc 779,706 467,52  13 The amount of deductions from the assets above (line 12) (-) 54,054  14 The exposures for counterparty credit risk for repo transactions, etc 126,462 123,000  15 The exposures for agent repo transactions  16 5 Total exposures related to repo transactions, etc. (c) 852,114 590,529  Exposures related to off-balance sheet transactions (4)  17 Notional amount of off-balance sheet transactions 47,452,348 49,316,099  18 The amount of adjustments for conversion in relation to off-balance sheet transactions (-) 30,949,151 31,908,709  19 6 Total exposures related to off-balance sheet transactions (d) 16,503,196 17,407,389  Leverage ratio on a consolidated basis (5)  20 The amount of capital (Tierl capital) (e) 6,955,771 7,243,689  21 8 Total exposures ((a)+(b)+(c)+(d)) (f) 172,254,206 172,796,79   | 10                                  |   | The amount of deductions from effective notional amount of written credit derivatives (-)  | 145,100             | 157,353              |
| 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 counterparty credit risk for repo transactions, etc  126,462  123,003  The exposures for agent repo transactions  The exposures related to repo transactions, etc. (c)  852,114  590,529  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 (-)  The amount of adjustments for conversion in relation to off-balance sheet transactions (-)  Total exposures related to off-balance sheet transactions (d)  16,503,196  17,407,389  Leverage ratio on a consolidated basis (5)  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)  | 11                                  | 4   | Total exposures related to derivative transactions (b)                                     | 7,981,347           | 7,324,289            |
| The amount of deductions from the assets above (line 12) (-)  The exposures for counterparty credit risk for repo transactions, etc  126,462  123,003  The exposures for agent repo transactions  The exposures related to repo transactions, etc. (c)  852,114  590,529  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  The amount of adjustments for conversion in relation to off-balance sheet transactions (-)  Total exposures related to off-balance sheet transactions (d)  16,503,196  17,407,389  Leverage ratio on a consolidated basis (5)  The amount of capital (Tier1 capital) (e)  6,955,771  7,243,689  20  The amount of capital (Tier1 capital) (e)  172,254,206  172,796,79  | Exposures re                        | lated to repo t                                     | transactions (3)   |                     |                      |
| The exposures for counterparty credit risk for repo transactions, etc  126,462  123,003  15 The exposures for agent repo transactions  16 5 Total exposures related to repo transactions, etc. (c)  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)  Leverage ratio on a consolidated basis (5)  20 The amount of capital (Tier1 capital) (e)  21 8 Total exposures ((a)+(b)+(c)+(d)) (f)  123,003  126,462  123,003  126,462  126,462  127,462  128,406  129,452  129,456  120,466  12 | 12                                  |   | The amount of assets related to repo transactions, etc                                     | 779,706             | 467,521              |
| The exposures for agent repo transactions  16 5 Total exposures related to repo transactions, etc. (c)  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)  Leverage ratio on a consolidated basis (5)  20 The amount of capital (Tier1 capital) (e)  21 8 Total exposures ((a)+(b)+(c)+(d)) (f)  172,254,206  172,796,79  | 13                                  |   | The amount of deductions from the assets above (line 12) (-)                               | 54,054              | -                    |
| 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 (a) (Tierl capital) (e)  The amount of capital (Tierl capital) (e)  Total exposures ((a) +(b) +(c) +(d)) (f)  Total exposures ((a) +(b) +(c) +(d)) (f)  | 14                                  |   | The exposures for counterparty credit risk for repo transactions, etc                      | 126,462             | 123,008              |
| 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)  16,503,196  17,407,386  18 The amount of capital (Tier1 capital) (e)  20 The amount of capital (Tier1 capital) (e)  21 8 Total exposures ((a)+(b)+(c)+(d)) (f)  172,254,206  172,796,79  | 15                                  |   | The exposures for agent repo transactions  |                     |                      |
| 17       Notional amount of off-balance sheet transactions       47,452,348       49,316,09         18       The amount of adjustments for conversion in relation to off-balance sheet transactions (-)       30,949,151       31,908,703         19       6       Total exposures related to off-balance sheet transactions (d)       16,503,196       17,407,383         Leverage ratio on a consolidated basis (5)         20       The amount of capital (Tier1 capital) (e)       6,955,771       7,243,683         21       8       Total exposures ((a)+(b)+(c)+(d)) (f)       172,254,206       172,796,79   | 16                                  | 5   | Total exposures related to repo transactions, etc. (c)                                     | 852,114             | 590,529              |
| 18         The amount of adjustments for conversion in relation to off-balance sheet transactions (-)         30,949,151         31,908,703           19         6         Total exposures related to off-balance sheet transactions (d)         16,503,196         17,407,383           Leverage ratio on a consolidated basis (5)         20         The amount of capital (Tierl capital) (e)         6,955,771         7,243,683           21         8         Total exposures ((a)+(b)+(c)+(d)) (f)         172,254,206         172,796,79   | Exposures re                        | lated to off-ba                                     | alance sheet transactions (4)  |                     |                      |
| 19 6 Total exposures related to off-balance sheet transactions (d) 16,503,196 17,407,388  Leverage ratio on a consolidated basis (5)  20 The amount of capital (Tier1 capital) (e) 6,955,771 7,243,688  21 8 Total exposures ((a)+(b)+(c)+(d)) (f) 172,254,206 172,796,79  | 17                                  |   | Notional amount of off-balance sheet transactions  | 47,452,348          | 49,316,097           |
| Leverage ratio on a consolidated basis (5)         20       The amount of capital (Tier1 capital) (e)       6,955,771       7,243,68:         21       8       Total exposures ((a)+(b)+(c)+(d)) (f)       172,254,206       172,796,79  | 18                                  |   | The amount of adjustments for conversion in relation to off-balance sheet transactions (-) | 30,949,151          | 31,908,708           |
| 20 The amount of capital (Tier1 capital) (e) 6,955,771 7,243,683 21 8 Total exposures ((a)+(b)+(c)+(d)) (f) 172,254,206 172,796,79   | 19                                  | 6   | Total exposures related to off-balance sheet transactions (d)                              | 16,503,196          | 17,407,388           |
| 21 8 Total exposures ((a)+(b)+(c)+(d)) (f) 172,254,206 172,796,79  | Leverage rati                       | io on a consol                                      | idated basis (5)   |                     |                      |
|  | 20                                  |   | The amount of capital (Tier1 capital) (e)  | 6,955,771           | 7,243,685            |
| Leverage ratio on a consolidated basis ((e)/(f))  4.03% 4.03%  | 21                                  | 8   | Total exposures $((a)+(b)+(c)+(d))$ (f)  | 172,254,206         | 172,796,791          |
| 117)   | 22                                  |   | Leverage ratio on a consolidated basis ((e)/(f))   | 4.03%               | 4.19%                |