

## Composition of Leverage Ratio

Mizuho Bank, Ltd.  
As of March 31, 2018

(In million yen, %)

Corresponding line # on Basel III disclosure template (Table 2)	Corresponding line # on Basel III disclosure template (Table 1)	Item	As of March 31, 2018	As of March 31, 2017
<b>On-balance sheet exposures (1)</b>				
1		On-balance sheet exposures before deducting adjustment items	154,840,304	152,498,623
1a	1	Total assets reported in the consolidated balance sheet	171,298,240	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) (-)	16,457,936	17,901,953
2	7	The amount of adjustment items pertaining to Tier1 capital (-)	1,322,580	968,053
3		Total on-balance sheet exposures (a)	153,517,724	151,530,570
<b>Exposures related to derivative transactions (2)</b>				
4		Replacement cost associated with derivatives transactions, etc.	2,046,257	2,030,977
5		Add-on amount associated with derivatives transactions, etc.	6,199,569	5,356,540
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	571,815	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	263,112	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	23,750	195,728
10		The amount of deductions from effective notional amount of written credit derivatives (-)	23,750	193,728
11	4	Total exposures related to derivative transactions (b)	9,080,755	8,226,170
<b>Exposures related to repo transactions (3)</b>				
12		The amount of assets related to repo transactions, etc	5,637,762	6,664,740
13		The amount of deductions from the assets above (line 12) (-)	2,800,439	3,646,441
14		The exposures for counterparty credit risk for repo transactions, etc	269,304	227,494
15		The exposures for agent repo transactions	-	-
16	5	Total exposures related to repo transactions, etc. (c)	3,106,628	3,245,792
<b>Exposures related to off-balance sheet transactions (4)</b>				
17		Notional amount of off-balance sheet transactions	51,762,738	50,147,496
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	33,591,083	32,367,180
19	6	Total exposures related to off-balance sheet transactions (d)	18,171,654	17,780,315
<b>Leverage ratio on a consolidated basis (5)</b>				
20		The amount of capital (Tier1 capital) (e)	8,329,997	7,535,761
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	183,876,762	180,782,848
22		Leverage ratio on a consolidated basis ((e)/(f))	4.53%	4.16%