

## Composition of Leverage Ratio

Mizuho Bank, Ltd.  
As of December 31, 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 December 31, 2017	As of September 30, 2017
<b>On-balance sheet exposures (1)</b>				
1		On-balance sheet exposures before deducting adjustment items	156,027,933	154,421,862
1a	1	Total assets reported in the consolidated balance sheet	173,690,129	172,229,332
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) (-)	17,662,196	17,807,469
2	7	The amount of adjustment items pertaining to Tier1 capital (-)	983,869	962,365
3		Total on-balance sheet exposures (a)	155,044,063	153,459,497
<b>Exposures related to derivative transactions (2)</b>				
4		Replacement cost associated with derivatives transactions, etc.	1,950,143	1,897,722
5		Add-on amount associated with derivatives transactions, etc.	6,217,133	6,019,926
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	665,526	851,760
6		The amount of receivables arising from providing cash margin, provided where deducted from the consolidated balance sheet pursuant to the operative accounting framework	238,964	210,650
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	197,545	208,556
10		The amount of deductions from effective notional amount of written credit derivatives (-)	196,045	207,056
11	4	Total exposures related to derivative transactions (b)	9,073,267	8,981,560
<b>Exposures related to repo transactions (3)</b>				
12		The amount of assets related to repo transactions, etc	6,900,065	6,730,557
13		The amount of deductions from the assets above (line 12) (-)	3,974,910	3,912,413
14		The exposures for counterparty credit risk for repo transactions, etc	242,171	177,338
15		The exposures for agent repo transactions	/	/
16	5	Total exposures related to repo transactions, etc. (c)	3,167,327	2,995,483
<b>Exposures related to off-balance sheet transactions (4)</b>				
17		Notional amount of off-balance sheet transactions	51,325,903	50,545,378
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	33,113,578	32,667,910
19	6	Total exposures related to off-balance sheet transactions (d)	18,212,325	17,877,467
<b>Leverage ratio on a consolidated basis (5)</b>				
20		The amount of capital (Tier1 capital) (e)	8,621,323	8,348,632
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	185,496,983	183,314,008
22		Leverage ratio on a consolidated basis ((e)/(f))	4.64%	4.55%