

Composition of Leverage Ratio

Mizuho Trust & Banking
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	6,497,121	6,544,236
1a	1	Total assets reported in the consolidated balance sheet	6,862,123	6,793,163
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) (-)	365,002	248,927
2	7	The amount of adjustment items pertaining to Tier1 capital (-)	69,371	68,627
3		Total on-balance sheet exposures (a)	6,427,749	6,475,608
Exposures related to derivative transactions (2)				
4		Replacement cost associated with derivatives transactions, etc.	13,277	26,535
5		Add-on amount associated with derivatives transactions, etc.	30,233	31,778
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	20,840	21,142
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)	64,351	79,456
Exposures related to repo transactions (3)				
12		The amount of assets related to repo transactions, etc	217,345	113,046
13		The amount of deductions from the assets above (line 12) (-)	-	-
14		The exposures for counterparty credit risk for repo transactions, etc	7,933	9,347
15		The exposures for agent repo transactions	-	-
16	5	Total exposures related to repo transactions, etc. (c)	225,279	122,393
Exposures related to off-balance sheet transactions (4)				
17		Notional amount of off-balance sheet transactions	530,624	554,054
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	284,464	313,055
19	6	Total exposures related to off-balance sheet transactions (d)	246,159	240,999
Leverage ratio on a consolidated basis (5)				
20		The amount of capital (Tier1 capital) (e)	474,011	466,406
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	6,963,540	6,918,458
22		Leverage ratio on a consolidated basis ((e)/(f))	6.80%	6.74%