

Composition of Leverage Ratio

Mizuho Trust & Banking
As of December 31, 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 December 31, 2015	As of September 30, 2015
On-balance sheet exposures (1)				
1		On-balance sheet exposures before deducting adjustment items	7,122,044	6,984,143
1a	1	Total assets reported in the consolidated balance sheet	7,277,371	7,122,208
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) (-)	155,327	138,064
2	7	The amount of adjustment items pertaining to Tier1 capital (-)	41,150	24,596
3		Total on-balance sheet exposures (a)	7,080,893	6,959,547
Exposures related to derivative transactions (2)				
4		Replacement cost associated with derivatives transactions, etc.	16,040	16,664
5		Add-on amount associated with derivatives transactions, etc.	32,830	34,261
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	23,789	20,015
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)	72,659	70,941
Exposures related to repo transactions (3)				
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	9,570	7,940
15		The exposures for agent repo transactions	-	-
16	5	Total exposures related to repo transactions, etc. (c)	9,570	7,940
Exposures related to off-balance sheet transactions (4)				
17		Notional amount of off-balance sheet transactions	593,477	634,451
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	318,568	346,311
19	6	Total exposures related to off-balance sheet transactions (d)	274,908	288,140
Leverage ratio on a consolidated basis (5)				
20		The amount of capital (Tier1 capital) (e)	446,891	453,843
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	7,438,031	7,326,569
22		Leverage ratio on a consolidated basis ((e)/(f))	6.00%	6.19%