

Composition of Leverage Ratio

Mizuho Trust & Banking
As of June 30, 2016

(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, 2016	As of March 31, 2016
On-balance sheet exposures (1)				
1		On-balance sheet exposures before deducting adjustment items	7,280,064	6,966,012
1a	1	Total assets reported in the consolidated balance sheet	7,725,837	7,383,239
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) (-)	445,772	417,226
2	7	The amount of adjustment items pertaining to Tier1 capital (-)	47,632	46,829
3		Total on-balance sheet exposures (a)	7,232,431	6,919,183
Exposures related to derivative transactions (2)				
4		Replacement cost associated with derivatives transactions, etc.	26,890	21,799
5		Add-on amount associated with derivatives transactions, etc.	33,327	33,524
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	31,635	30,155
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)	91,853	85,479
Exposures related to repo transactions (3)				
12		The amount of assets related to repo transactions, etc	217,085	215,970
13		The amount of deductions from the assets above (line 12) (-)	-	-
14		The exposures for counterparty credit risk for repo transactions, etc	18,525	11,158
15		The exposures for agent repo transactions	/	/
16	5	Total exposures related to repo transactions, etc. (c)	235,610	227,128
Exposures related to off-balance sheet transactions (4)				
17		Notional amount of off-balance sheet transactions	597,799	601,735
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	323,018	330,808
19	6	Total exposures related to off-balance sheet transactions (d)	274,781	270,926
Leverage ratio on a consolidated basis (5)				
20		The amount of capital (Tier1 capital) (e)	441,236	440,404
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	7,834,677	7,502,717
22		Leverage ratio on a consolidated basis ((e)/(f))	5.63%	5.86%