

Composition of Leverage Ratio

Mizuho Trust & Banking
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
On-balance sheet exposures (1)				
1		On-balance sheet exposures before deducting adjustment items	6,614,692	6,661,049
1a	1	Total assets reported in the consolidated balance sheet	6,959,589	7,017,948
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) (-)	344,896	356,898
2	7	The amount of adjustment items pertaining to Tier1 capital (-)	71,470	70,808
3		Total on-balance sheet exposures (a)	6,543,222	6,590,241
Exposures related to derivative transactions (2)				
4		Replacement cost associated with derivatives transactions, etc.	12,028	12,222
5		Add-on amount associated with derivatives transactions, etc.	31,764	28,228
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	26,115	19,565
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)	69,909	60,015
Exposures related to repo transactions (3)				
12		The amount of assets related to repo transactions, etc	216,093	216,037
13		The amount of deductions from the assets above (line 12) (-)	-	-
14		The exposures for counterparty credit risk for repo transactions, etc	7,698	5,760
15		The exposures for agent repo transactions	-	-
16	5	Total exposures related to repo transactions, etc. (c)	223,791	221,798
Exposures related to off-balance sheet transactions (4)				
17		Notional amount of off-balance sheet transactions	518,842	533,063
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	284,786	290,068
19	6	Total exposures related to off-balance sheet transactions (d)	234,055	242,995
Leverage ratio on a consolidated basis (5)				
20		The amount of capital (Tier1 capital) (e)	511,418	486,724
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	7,070,979	7,115,051
22		Leverage ratio on a consolidated basis ((e)/(f))	7.23%	6.84%