

Composition of Leverage Ratio

Mizuho Trust & Banking [Consolidated]
As of September 30, 2019

(In million yen, except percentage)

Corresponding line # on Basel III disclosure template (Table 2)	Corresponding line # on Basel III disclosure template (Table 1)	Item	As of September 30, 2019	As of June 30, 2019
On-balance sheet exposures (1)				
1		On-balance sheet exposures before deducting adjustment items	6,927,706	7,221,235
1a	1	Total assets reported in the consolidated balance sheet	7,398,584	7,748,345
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) (-)	470,877	527,109
2	7	The amount of adjustment items pertaining to Tier1 capital (-)	100,345	100,637
3		Total on-balance sheet exposures (a)	6,827,361	7,120,597
Exposures related to derivative transactions (2)				
4		RC multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Replacement cost associated with derivatives transactions, etc.	9,552	15,239
5		PFE multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Add-on amount associated with derivatives transactions, etc.	43,446	47,133
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	15,206	19,463
6		The amount of receivables arising from providing collateral, provided where deducted from the consolidated balance sheet pursuant to the operative accounting framework	-	-
		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)	68,205	81,836
Exposures related to repo transactions (3)				
12		The amount of assets related to repo transactions, etc.	286,581	335,219
13		The amount of deductions from the assets above (line 12) (-)	-	-
14		The exposures for counterparty credit risk for repo transactions, etc.	2,655	4,533
15		The exposures for agent repo transactions	-	-
16	5	Total exposures related to repo transactions, etc. (c)	289,237	339,752
Exposures related to off-balance sheet transactions (4)				
17		Notional amount of off-balance sheet transactions	486,941	489,290
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	271,677	255,191
19	6	Total exposures related to off-balance sheet transactions (d)	215,264	234,099
Leverage ratio on a consolidated basis (5)				
20		The amount of capital (Tier1 capital) (e)	510,737	501,025
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	7,400,068	7,776,286
22		Leverage ratio on a consolidated basis ((e)/(f))	6.90%	6.44%