Composition of Leverage Ratio

Mizuho Trust & Banking
As of December 31, 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 December 31, 2016	As of September 30, 2016
On-balance sheet exposures (1)				
1		On-balance sheet exposures before deducting adjustment items	6,589,541	6,583,250
1a	1	Total assets reported in the consolidated balance sheet	7,039,738	6,894,012
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) (-)	450,196	310,761
2	7	The amount of adjustment items pertaining to Tier1 capital (-)	48,786	48,136
3		Total on-balance sheet exposures (a)	6,540,755	6,535,114
Exposures related to derivative transactions (2)				
4		Replacement cost associated with derivatives transactions, etc.	15,770	20,145
5		Add-on amount associated with derivatives transactions, etc.	31,040	31,625
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	28,254	27,579
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)	75,065	79,350
Exposures related to repo transactions (3)				
12		The amount of assets related to repo transactions, etc	281,344	110,036
13		The amount of deductions from the assets above (line 12) (-)	-	-
14		The exposures for counterparty credit risk for repo transactions, etc	10,733	11,831
15		The exposures for agent repo transactions		
16	5	Total exposures related to repo transactions, etc. (c)	292,078	121,868
Exposures related to off-balance sheet transactions (4)				
17		Notional amount of off-balance sheet transactions	582,526	586,580
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	316,400	321,924
19	6	Total exposures related to off-balance sheet transactions (d)	266,125	264,656
Leverage ratio on a consolidated basis (5)				
20		The amount of capital (Tier1 capital) (e)	465,830	451,668
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	7,174,025	7,000,989
22		Leverage ratio on a consolidated basis ((e)/(f))	6.49%	6.45%