

## Composition of Leverage Ratio

Mizuho Trust & Banking  
As of September 30, 2018

(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, 2018	As of June 30, 2018
<b>On-balance sheet exposures (1)</b>				
1		On-balance sheet exposures before deducting adjustment items	6,574,474	6,718,271
1a	1	Total assets reported in the consolidated balance sheet	7,029,428	7,178,726
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) (-)	454,954	460,455
2	7	The amount of adjustment items pertaining to Tier1 capital (-)	97,341	96,338
3		Total on-balance sheet exposures (a)	6,477,133	6,621,933
<b>Exposures related to derivative transactions (2)</b>				
4		Replacement cost associated with derivatives transactions, etc.	12,921	13,646
5		Add-on amount associated with derivatives transactions, etc.	35,515	33,996
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	16,257	12,631
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)	64,694	60,274
<b>Exposures related to repo transactions (3)</b>				
12		The amount of assets related to repo transactions, etc	327,772	330,839
13		The amount of deductions from the assets above (line 12) (-)	-	-
14		The exposures for counterparty credit risk for repo transactions, etc	4,141	4,305
15		The exposures for agent repo transactions	/	/
16	5	Total exposures related to repo transactions, etc. (c)	331,913	335,145
<b>Exposures related to off-balance sheet transactions (4)</b>				
17		Notional amount of off-balance sheet transactions	480,025	502,000
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	265,854	261,122
19	6	Total exposures related to off-balance sheet transactions (d)	214,171	240,877
<b>Leverage ratio on a consolidated basis (5)</b>				
20		The amount of capital (Tier1 capital) (e)	522,608	516,543
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	7,087,912	7,258,230
22		Leverage ratio on a consolidated basis ((e)/(f))	7.37%	7.11%