

Composition of Leverage Ratio

Mizuho Trust & Banking [Consolidated]
As of March 31, 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 March 31, 2019	As of December 31, 2018
On-balance sheet exposures (1)				
1		On-balance sheet exposures before deducting adjustment items	7,100,719	6,577,921
1a	1	Total assets reported in the consolidated balance sheet	7,579,619	7,038,226
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) (-)	478,900	460,305
2	7	The amount of adjustment items pertaining to Tier1 capital (-)	100,169	97,763
3		Total on-balance sheet exposures (a)	7,000,549	6,480,157
Exposures related to derivative transactions (2)				
4		RC multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Replacement cost associated with derivatives transactions, etc.	15,176	13,141
5		PFE multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Add-on amount associated with derivatives transactions, etc.	46,278	37,978
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	18,099	17,884
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)	79,553	69,003
Exposures related to repo transactions (3)				
12		The amount of assets related to repo transactions, etc.	332,116	328,632
13		The amount of deductions from the assets above (line 12) (-)	-	-
14		The exposures for counterparty credit risk for repo transactions, etc.	2,353	5,521
15		The exposures for agent repo transactions	-	-
16	5	Total exposures related to repo transactions, etc. (c)	334,469	334,154
Exposures related to off-balance sheet transactions (4)				
17		Notional amount of off-balance sheet transactions	537,031	497,766
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	307,270	266,884
19	6	Total exposures related to off-balance sheet transactions (d)	229,761	230,881
Leverage ratio on a consolidated basis (5)				
20		The amount of capital (Tier1 capital) (e)	500,966	498,188
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	7,644,334	7,114,197
22		Leverage ratio on a consolidated basis ((e)/(f))	6.55%	7.00%