

## Composition of Leverage Ratio

Mizuho Trust & Banking [Non-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
<b>On-balance sheet exposures (1)</b>			
1		On-balance sheet exposures before deducting adjustment items	6,947,607
1a	1	Total assets reported in the balance sheet	7,426,486
1b	3	The amount of assets that are deducted from the total assets reported in the balance sheet (except adjustment items) (-)	478,878
2	7	The amount of adjustment items pertaining to Tier1 capital (-)	63,242
3		Total on-balance sheet exposures (a)	6,884,365
<b>Exposures related to derivative transactions (2)</b>			
4		RC multiplied by 1.4 associated with derivatives transactions, etc.	-
		Replacement cost associated with derivatives transactions, etc.	15,176
5		PFE multiplied by 1.4 associated with derivatives transactions, etc.	-
		Add-on amount associated with derivatives transactions, etc.	46,278
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	18,099
6		The amount of receivables arising from providing collateral, provided where deducted from the balance sheet pursuant to the operative accounting framework	-
		The amount of receivables arising from providing cash margin, provided where deducted from the 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
<b>Exposures related to repo transactions (3)</b>			
12		The amount of assets related to repo transactions, etc.	332,116
13		The amount of deductions from the assets above (line 12) (-)	-
14		The exposures for counterparty credit risk for repo transactions, etc.	32,398
15		The exposures for agent repo transactions	-
16	5	Total exposures related to repo transactions, etc. (c)	364,514
<b>Exposures related to off-balance sheet transactions (4)</b>			
17		Notional amount of off-balance sheet transactions	552,570
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	321,274
19	6	Total exposures related to off-balance sheet transactions (d)	231,295
<b>Leverage ratio on a non-consolidated basis (5)</b>			
20		The amount of capital (Tier1 capital) (e)	493,994
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	7,559,729
22		Leverage ratio on a non-consolidated basis ((e)/(f))	6.53%