

Composition of Leverage Ratio

Mizuho Trust & Banking [Non-Consolidated]
As of June 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 June 30, 2019	As of March 31, 2019
On-balance sheet exposures (1)				
1		On-balance sheet exposures before deducting adjustment items	7,077,811	6,947,607
1a	1	Total assets reported in the balance sheet	7,604,898	7,426,486
1b	3	The amount of assets that are deducted from the total assets reported in the balance sheet (except adjustment items) (-)	527,087	478,878
2	7	The amount of adjustment items pertaining to Tier1 capital (-)	64,271	63,242
3		Total on-balance sheet exposures (a)	7,013,539	6,884,365
Exposures related to derivative transactions (2)				
4		RC multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Replacement cost associated with derivatives transactions, etc.	15,239	15,176
5		PFE multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Add-on amount associated with derivatives transactions, etc.	47,133	46,278
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	19,463	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)	81,836	79,553
Exposures related to repo transactions (3)				
12		The amount of assets related to repo transactions, etc.	335,219	332,116
13		The amount of deductions from the assets above (line 12) (-)	-	-
14		The exposures for counterparty credit risk for repo transactions, etc.	34,567	32,398
15		The exposures for agent repo transactions	-	-
16	5	Total exposures related to repo transactions, etc. (c)	369,786	364,514
Exposures related to off-balance sheet transactions (4)				
17		Notional amount of off-balance sheet transactions	504,968	552,570
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	269,321	321,274
19	6	Total exposures related to off-balance sheet transactions (d)	235,647	231,295
Leverage ratio on a non-consolidated basis (5)				
20		The amount of capital (Tier1 capital) (e)	494,169	493,994
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	7,700,809	7,559,729
22		Leverage ratio on a non-consolidated basis ((e)/(f))	6.41%	6.53%