Composition of Leverage Ratio

Mizuho Trust & Banking【Non-Consolidated】
As of September 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 September 30, 2019	As of June 30, 2019
On-balance sheet exposures (1)				
1		On-balance sheet exposures before deducting adjustment items	6,790,554	7,077,811
1a	1	Total assets reported in the balance sheet	7,261,411	7,604,898
1b	3	The amount of assets that are deducted from the total assets reported in the balance sheet (except adjustment items) (-)	470,857	527,087
2	7	The amount of adjustment items pertaining to Tier1 capital (-)	65,721	64,271
3		Total on-balance sheet exposures (a)	6,724,832	7,013,539
Exposures related to derivative transactions (2)				
4		RC multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Replacement cost associated with derivatives transactions, etc.	9,552	15,239
5		PFE multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Add-on amount associated with derivatives transactions, etc.	43,446	47,133
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	15,206	19,463
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)	68,205	81,836
Exposures related to repo transactions (3)				
12		The amount of assets related to repo transactions, etc.	286,581	335,219
13		The amount of deductions from the assets above (line 12) (-)	-	-
14		The exposures for counterparty credit risk for repo transactions, etc.	33,541	34,567
15		The exposures for agent repo transactions		
16	5	Total exposures related to repo transactions, etc. (c)	320,123	369,786
Exposures related to off-balance sheet transactions (4)				
17		Notional amount of off-balance sheet transactions	502,621	504,968
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	285,807	269,321
19	6	Total exposures related to off-balance sheet transactions (d)	216,814	235,647
Leverage ratio on a non-consolidated basis (5)				
20		The amount of capital (Tier1 capital) (e)	500,293	494,169
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	7,329,976	7,700,809
22		Leverage ratio on a non-consolidated basis ((e)/(f))	6.82%	6.41%