## Composition of Leverage Ratio

Mizuho Trust & Banking
As of June 30, 2018

(In million yen, %)

| Corresponding line # on Basel III disclosure template (Table 2) | Corresponding line # on Basel III disclosure template (Table 1) | Item | As of June 30, 2018 | As of March 31, 2018 |
|---|---|---|---|---|
| On-balance sheet exposures (1) | | | | |
| 1 | | On-balance sheet exposures before deducting adjustment items | 6,718,271 | 6,684,596 |
| 1a | 1 | Total assets reported in the consolidated balance sheet | 7,178,726 | 7,019,969 |
| 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) (-) | 460,455 | 335,373 |
| 2 | 7 | The amount of adjustment items pertaining to Tier1 capital (-) | 96,338 | 95,783 |
| 3 | | Total on-balance sheet exposures (a) | 6,621,933 | 6,588,812 |
| Exposures related to derivative transactions (2) | | | | |
| 4 | | Replacement cost associated with derivatives transactions, etc. | 13,646 | 14,332 |
| 5 | | Add-on amount associated with derivatives transactions, etc. | 33,996 | 33,112 |
| | | The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc. | 12,631 | 14,698 |
| 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) | 60,274 | 62,144 |
| Exposures related to repo transactions (3) | | | | |
| 12 | | The amount of assets related to repo transactions, etc | 330,839 | 220,934 |
| 13 | | The amount of deductions from the assets above (line 12) (-) | - | - |
| 14 | | The exposures for counterparty credit risk for repo transactions, etc | 4,305 | 6,577 |
| 15 | | The exposures for agent repo transactions | | |
| 16 | 5 | Total exposures related to repo transactions, etc. (c) | 335,145 | 227,511 |
| Exposures related to off-balance sheet transactions (4) | | | | |
| 17 | | Notional amount of off-balance sheet transactions | 502,000 | 493,827 |
| 18 | | The amount of adjustments for conversion in relation to off-balance sheet transactions (-) | 261,122 | 275,183 |
| 19 | 6 | Total exposures related to off-balance sheet transactions (d) | 240,877 | 218,643 |
| Leverage ratio on a consolidated basis (5) | | | | |
| 20 | | The amount of capital (Tier1 capital) (e) | 516,543 | 499,407 |
| 21 | 8 | Total exposures ((a)+(b)+(c)+(d)) (f) | 7,258,230 | 7,097,112 |
| 22 | | Leverage ratio on a consolidated basis ((e)/(f)) | 7.11% | 7.03% |