

## Composition of Leverage Ratio

Mizuho Trust & Banking [Non-Consolidated]  
As of June 30, 2021

(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, 2021	As of March 31, 2021
<b>On-balance sheet exposures (1)</b>				
1		On-balance sheet exposures before deducting adjustment items	4,065,676	4,259,024
1a	1	Total assets reported in the balance sheet	4,127,008	4,421,460
1b	3	The amount of assets that are deducted from the total assets reported in the balance sheet (except adjustment items) (-)	61,331	162,436
2	7	The amount of adjustment items pertaining to Tier1 capital (-)	63,371	64,635
3		Total on-balance sheet exposures (a)	4,002,305	4,194,388
<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.	2,961	2,620
5		PFE multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Add-on amount associated with derivatives transactions, etc.	28,549	43,904
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	20,778	17,946
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)	52,288	64,470
<b>Exposures related to repo transactions (3)</b>				
12		The amount of assets related to repo transactions, etc.	-	-
13		The amount of deductions from the assets above (line 12) (-)	-	-
14		The exposures for counterparty credit risk for repo transactions, etc.	30,009	30,009
15		The exposures for agent repo transactions	/	/
16	5	Total exposures related to repo transactions, etc. (c)	30,009	30,009
<b>Exposures related to off-balance sheet transactions (4)</b>				
17		Notional amount of off-balance sheet transactions	494,517	494,457
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	266,032	271,264
19	6	Total exposures related to off-balance sheet transactions (d)	228,484	223,192
<b>Leverage ratio on a non-consolidated basis (5)</b>				
20		The amount of capital (Tier1 capital) (e)	444,545	519,387
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	4,313,087	4,512,060
22		Leverage ratio on a non-consolidated basis ((e)/(f))	10.30%	11.51%
<b>Leverage ratio on a non-consolidated basis (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) (6)</b>				
		Total exposures (f)	4,313,087	4,512,060
		The amount of deposits with the Bank of Japan	2,157,846	1,992,119
		Total exposures (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) (f')	6,470,934	6,504,180
		Leverage ratio on a non-consolidated basis (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) ((e)/(f'))	6.86%	7.98%

### The key drivers of material changes observed from the end of the previous reporting period to the end of the current reporting period

The difference is due to decreases in the amount of capital as a result of the acquisition of treasury stock and other factors.