

Composition of Leverage Ratio

Mizuho Trust & Banking [Non-Consolidated]
As of June 30, 2022

(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, 2022	As of March 31, 2022
On-balance sheet exposures (1)				
1		On-balance sheet exposures before deducting adjustment items	3,925,785	3,994,099
1a	1	Total assets reported in the balance sheet	4,107,600	4,037,801
1b	3	The amount of assets that are deducted from the total assets reported in the balance sheet (except adjustment items) (-)	181,815	43,701
2	7	The amount of adjustment items pertaining to Tier1 capital (-)	63,905	63,347
3		Total on-balance sheet exposures (a)	3,861,879	3,930,752
Exposures related to derivative transactions (2)				
4		RC multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Replacement cost associated with derivatives transactions, etc.	-	7,747
5		PFE multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Add-on amount associated with derivatives transactions, etc.	7,766	7,741
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	796	919
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)	8,562	16,408
Exposures related to repo transactions (3)				
12		The amount of assets related to repo transactions, etc.	150,100	20,046
13		The amount of deductions from the assets above (line 12) (-)	-	-
14		The exposures for counterparty credit risk for repo transactions, etc.	20,083	20,046
15		The exposures for agent repo transactions	/	/
16	5	Total exposures related to repo transactions, etc. (c)	170,183	40,092
Exposures related to off-balance sheet transactions (4)				
17		Notional amount of off-balance sheet transactions	518,347	500,919
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	280,671	271,315
19	6	Total exposures related to off-balance sheet transactions (d)	237,675	229,604
Leverage ratio on a non-consolidated basis (5)				
20		The amount of capital (Tier1 capital) (e)	430,712	425,738
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	4,278,301	4,216,857
22		Leverage ratio on a non-consolidated basis ((e)/(f))	10.06%	10.09%
Leverage ratio on a non-consolidated basis (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) (6)				
		Total exposures (f)	4,278,301	4,216,857
		The amount of deposits with the Bank of Japan	1,689,830	1,908,419
		Total exposures (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) (f')	5,968,132	6,125,277
		Leverage ratio on a non-consolidated basis (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) ((e)/(f'))	7.21%	6.95%