

Composition of Leverage Ratio

Mizuho Trust & Banking [Consolidated]
As of June 30, 2023

(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, 2023 | As of March 31, 2023 |
|---|---|--|---------------------|----------------------|
| On-balance sheet exposures (1) | | | | |
| 1 | | On-balance sheet exposures before deducting adjustment items | 4,007,421 | 4,032,589 |
| 1a | 1 | Total assets reported in the consolidated balance sheet | 4,328,248 | 4,090,926 |
| 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) (-) | 320,827 | 58,336 |
| 2 | 7 | The amount of adjustment items pertaining to Tier1 capital (-) | 115,165 | 114,050 |
| 3 | | Total on-balance sheet exposures (a) | 3,892,255 | 3,918,538 |
| Exposures related to derivative transactions (2) | | | | |
| 4 | | RC multiplied by 1.4 associated with derivatives transactions, etc. | - | - |
| | | Replacement cost associated with derivatives transactions, etc. | 9,693 | 13,670 |
| 5 | | PFE multiplied by 1.4 associated with derivatives transactions, etc. | - | - |
| | | Add-on amount associated with derivatives transactions, etc. | 14,103 | 14,854 |
| | | The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc. | 7,609 | 3,084 |
| 6 | | The amount of receivables arising from providing collateral, provided where deducted from the consolidated balance sheet pursuant to the operative accounting framework | - | - |
| | | 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) | 31,406 | 31,610 |
| Exposures related to repo transactions (3) | | | | |
| 12 | | The amount of assets related to repo transactions, etc. | 280,318 | 20,177 |
| 13 | | The amount of deductions from the assets above (line 12) (-) | - | - |
| 14 | | The exposures for counterparty credit risk for repo transactions, etc. | 75 | 39 |
| 15 | | The exposures for agent repo transactions | - | - |
| 16 | 5 | Total exposures related to repo transactions, etc. (c) | 280,394 | 20,217 |
| Exposures related to off-balance sheet transactions (4) | | | | |
| 17 | | Notional amount of off-balance sheet transactions | 484,744 | 483,816 |
| 18 | | The amount of adjustments for conversion in relation to off-balance sheet transactions (-) | 255,977 | 262,781 |
| 19 | 6 | Total exposures related to off-balance sheet transactions (d) | 228,767 | 221,035 |
| Leverage ratio on a consolidated basis (5) | | | | |
| 20 | | The amount of capital (Tier1 capital) (e) | 460,230 | 444,748 |
| 21 | 8 | Total exposures ((a)+(b)+(c)+(d)) (f) | 4,432,823 | 4,191,401 |
| 22 | | Leverage ratio on a consolidated basis ((e)/(f)) | 10.38% | 10.61% |
| | | National minimum leverage ratio requirement | 3.00% | 3.00% |
| Leverage ratio on a consolidated basis (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) (6) | | | | |
| | | Total exposures (f) | 4,432,823 | 4,191,401 |
| | | The amount of deposits with the Bank of Japan | 2,428,711 | 2,689,097 |
| | | Total exposures (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) (f') | 6,861,535 | 6,880,498 |
| | | Leverage ratio on a consolidated basis (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) ((e)/(f')) | 6.70% | 6.46% |