

Composition of Leverage Ratio

Mizuho Trust & Banking [Non-Consolidated]
As of December 31, 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 December 31, 2021	As of September 30, 2021
On-balance sheet exposures (1)				
1		On-balance sheet exposures before deducting adjustment items	3,997,620	3,905,433
1a	1	Total assets reported in the balance sheet	4,037,960	3,965,364
1b	3	The amount of assets that are deducted from the total assets reported in the balance sheet (except adjustment items) (-)	40,339	59,931
2	7	The amount of adjustment items pertaining to Tier1 capital (-)	61,064	60,606
3		Total on-balance sheet exposures (a)	3,936,555	3,844,827
Exposures related to derivative transactions (2)				
4		RC multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Replacement cost associated with derivatives transactions, etc.	3,020	1,843
5		PFE multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Add-on amount associated with derivatives transactions, etc.	5,838	5,722
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	2,370	3,102
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)	11,229	10,668
Exposures related to repo transactions (3)				
12		The amount of assets related to repo transactions, etc.	20,067	40,152
13		The amount of deductions from the assets above (line 12) (-)	-	-
14		The exposures for counterparty credit risk for repo transactions, etc.	20,067	40,152
15		The exposures for agent repo transactions	-	-
16	5	Total exposures related to repo transactions, etc. (c)	40,135	80,305
Exposures related to off-balance sheet transactions (4)				
17		Notional amount of off-balance sheet transactions	488,847	494,807
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	261,597	264,108
19	6	Total exposures related to off-balance sheet transactions (d)	227,250	230,698
Leverage ratio on a non-consolidated basis (5)				
20		The amount of capital (Tier1 capital) (e)	468,622	464,722
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	4,215,170	4,166,500
22		Leverage ratio on a non-consolidated basis ((e)/(f))	11.11%	11.15%
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)	4,215,170	4,166,500
		The amount of deposits with the Bank of Japan	2,118,634	2,113,765
		Total exposures (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) (f')	6,333,804	6,280,265
		Leverage ratio on a non-consolidated basis (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) ((e)/(f'))	7.39%	7.39%