

Composition of Leverage Ratio

Mizuho Trust & Banking [Non-Consolidated]
As of December 31, 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 December 31, 2022	As of September 30, 2022
On-balance sheet exposures (1)				
1		On-balance sheet exposures before deducting adjustment items	3,899,412	3,939,187
1a	1	Total assets reported in the balance sheet	3,996,722	3,993,333
1b	3	The amount of assets that are deducted from the total assets reported in the balance sheet (except adjustment items) (-)	97,309	54,146
2	7	The amount of adjustment items pertaining to Tier1 capital (-)	62,578	63,795
3		Total on-balance sheet exposures (a)	3,836,833	3,875,392
Exposures related to derivative transactions (2)				
4		RC multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Replacement cost associated with derivatives transactions, etc.	26,590	13,982
5		PFE multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Add-on amount associated with derivatives transactions, etc.	13,187	13,310
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	-	846
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)	39,778	28,140
Exposures related to repo transactions (3)				
12		The amount of assets related to repo transactions, etc.	40,216	20,038
13		The amount of deductions from the assets above (line 12) (-)	-	-
14		The exposures for counterparty credit risk for repo transactions, etc.	40,216	20,038
15		The exposures for agent repo transactions	/	/
16	5	Total exposures related to repo transactions, etc. (c)	80,432	40,077
Exposures related to off-balance sheet transactions (4)				
17		Notional amount of off-balance sheet transactions	500,086	483,520
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	274,380	260,887
19	6	Total exposures related to off-balance sheet transactions (d)	225,705	222,633
Leverage ratio on a non-consolidated basis (5)				
20		The amount of capital (Tier1 capital) (e)	446,792	436,362
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	4,182,750	4,166,243
22		Leverage ratio on a non-consolidated basis ((e)/(f))	10.68%	10.47%
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)	4,182,750	4,166,243
		The amount of deposits with the Bank of Japan	2,275,243	2,185,131
		Total exposures (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) (f')	6,457,993	6,351,374
		Leverage ratio on a non-consolidated basis (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) ((e)/(f'))	6.91%	6.87%