

Composition of Leverage Ratio

Mizuho Trust & Banking [Consolidated]
As of December 31, 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 December 31, 2023	As of September 30, 2023
On-balance sheet exposures (1)				
1		On-balance sheet exposures before deducting adjustment items	3,979,062	3,881,644
1a	1	Total assets reported in the consolidated balance sheet	4,040,389	3,970,297
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) (-)	61,326	88,652
2	7	The amount of adjustment items pertaining to Tier1 capital (-)	115,986	115,865
3		Total on-balance sheet exposures (a)	3,863,075	3,765,779
Exposures related to derivative transactions (2)				
4		RC multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Replacement cost associated with derivatives transactions, etc.	15,562	21,676
5		PFE multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Add-on amount associated with derivatives transactions, etc.	13,792	13,588
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	1,296	-
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)	30,652	35,264
Exposures related to repo transactions (3)				
12		The amount of assets related to repo transactions, etc.	20,145	40,318
13		The amount of deductions from the assets above (line 12) (-)	-	-
14		The exposures for counterparty credit risk for repo transactions, etc.	78	110
15		The exposures for agent repo transactions	-	-
16	5	Total exposures related to repo transactions, etc. (c)	20,223	40,428
Exposures related to off-balance sheet transactions (4)				
17		Notional amount of off-balance sheet transactions	467,610	480,716
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	238,473	251,189
19	6	Total exposures related to off-balance sheet transactions (d)	229,137	229,527
Leverage ratio on a consolidated basis (5)				
20		The amount of capital (Tier1 capital) (e)	483,542	471,524
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	4,143,089	4,070,999
22		Leverage ratio on a consolidated basis ((e)/(f))	11.67%	11.58%
		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)	4,143,089	4,070,999
		The amount of deposits with the Bank of Japan	2,210,328	2,439,513
		Total exposures (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) (f')	6,353,418	6,510,513
		Leverage ratio on a consolidated basis (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) ((e)/(f'))	7.61%	7.24%