

Composition of Leverage Ratio

Mizuho Trust & Banking [Non-Consolidated]
As of March 31, 2020

(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 March 31, 2020	As of December 31, 2019
On-balance sheet exposures (1)				
1		On-balance sheet exposures before deducting adjustment items	6,672,217	6,631,184
1a	1	Total assets reported in the balance sheet	7,076,682	6,978,684
1b	3	The amount of assets that are deducted from the total assets reported in the balance sheet (except adjustment items) (-)	404,465	347,500
2	7	The amount of adjustment items pertaining to Tier1 capital (-)	68,043	66,518
3		Total on-balance sheet exposures (a)	6,604,173	6,564,666
Exposures related to derivative transactions (2)				
4		RC multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Replacement cost associated with derivatives transactions, etc.	6,420	8,031
5		PFE multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Add-on amount associated with derivatives transactions, etc.	44,495	43,505
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	20,431	15,825
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)	71,347	67,362
Exposures related to repo transactions (3)				
12		The amount of assets related to repo transactions, etc.	198,053	193,812
13		The amount of deductions from the assets above (line 12) (-)	-	-
14		The exposures for counterparty credit risk for repo transactions, etc.	37,021	33,909
15		The exposures for agent repo transactions	-	-
16	5	Total exposures related to repo transactions, etc. (c)	235,075	227,721
Exposures related to off-balance sheet transactions (4)				
17		Notional amount of off-balance sheet transactions	503,953	492,689
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	280,423	271,020
19	6	Total exposures related to off-balance sheet transactions (d)	223,529	221,668
Leverage ratio on a non-consolidated basis (5)				
20		The amount of capital (Tier1 capital) (e)	475,276	518,817
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	7,134,125	7,081,418
22		Leverage ratio on a non-consolidated basis ((e)/(f))	6.66%	7.32%

The Key drivers of material changes observed from the end of the previous reporting period to the end of the current reporting period

The difference is due to decreases in the amount of capital as a result of a decrease in net unrealized gains(losses) on other securities, net of taxes and other factors.