Composition of Leverage Ratio

Mizuho Trust & Banking【Non-Consolidated】
As of September 30, 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 September 30, 2020	As of June 30, 2020
On-balance sheet exposures (1)				
1		On-balance sheet exposures before deducting adjustment items	4,819,258	5,205,889
1a	1	Total assets reported in the balance sheet	5,054,793	5,421,091
1b	3	The amount of assets that are deducted from the total assets reported in the balance sheet (except adjustment items) (-)	235,535	215,202
2	7	The amount of adjustment items pertaining to Tier1 capital (-)	75,729	68,868
3		Total on-balance sheet exposures (a)	4,743,528	5,137,021
Exposures related to derivative transactions (2)				
4		RC multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Replacement cost associated with derivatives transactions, etc.	3,158	3,983
5		PFE multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Add-on amount associated with derivatives transactions, etc.	40,515	41,312
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	24,151	26,211
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)	67,826	71,507
Exposures related to repo transactions (3)				
12		The amount of assets related to repo transactions, etc.	32,855	10,139
13		The amount of deductions from the assets above (line 12) (-)	-	-
14		The exposures for counterparty credit risk for repo transactions, etc.	37,660	32,995
15		The exposures for agent repo transactions		
16	5	Total exposures related to repo transactions, etc. (c)	70,516	43,135
Exposures related to off-balance sheet transactions (4)				
17		Notional amount of off-balance sheet transactions	511,002	531,250
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	282,979	293,392
19	6	Total exposures related to off-balance sheet transactions (d)	228,023	237,858
Leverage ratio on a non-consolidated basis (5)				
20		The amount of capital (Tier1 capital) (e)	493,670	489,077
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	5,109,894	5,489,522
22		Leverage ratio on a non-consolidated basis ((e)/(f))	9.66%	8.90%
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)	5,109,894	5,489,522
		The amount of deposits with the Bank of Japan	2,218,787	1,432,679
		Total exposures (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) (f')	7,328,681	6,922,202
		Leverage ratio on a non-consolidated basis (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) ((e)/(f'))	6.73%	7.06%

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 total exposures as a result of a decrease in securities and other factors.