Composition of Leverage Ratio

Mizuho Trust & Banking【Non-Consolidated】
As of September 30, 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 September 30, 2021	As of June 30, 2021
On-balance sheet exposures (1)					
1			On-balance sheet exposures before deducting adjustment items	3,905,433	4,065,676
	1a	1	Total assets reported in the balance sheet	3,965,364	4,127,008
	1b	3	The amount of assets that are deducted from the total assets reported in the balance sheet (except adjustment items) (-)	59,931	61,331
2		7	The amount of adjustment items pertaining to Tier1 capital (-)	60,606	63,371
3			Total on-balance sheet exposures (a)	3,844,827	4,002,305
Exposures related to derivative transactions (2)					
4			RC multiplied by 1.4 associated with derivatives transactions, etc.	-	-
			Replacement cost associated with derivatives transactions, etc.	1,843	2,961
5			PFE multiplied by 1.4 associated with derivatives transactions, etc.	-	-
			Add-on amount associated with derivatives transactions, etc.	5,722	28,549
			The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	3,102	20,778
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)	10,668	52,288
Exposures related to repo transactions (3)					
12			The amount of assets related to repo transactions, etc.	40,152	-
13			The amount of deductions from the assets above (line 12) (-)	-	-
14			The exposures for counterparty credit risk for repo transactions, etc.	40,152	30,009
15			The exposures for agent repo transactions		
16		5	Total exposures related to repo transactions, etc. (c)	80,305	30,009
Exposures related to off-balance sheet transactions (4)					
17			Notional amount of off-balance sheet transactions	494,807	494,517
18			The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	264,108	266,032
19		6	Total exposures related to off-balance sheet transactions (d)	230,698	228,484
Leverage ratio on a non-consolidated basis (5)					
20			The amount of capital (Tier1 capital) (e)	464,722	444,545
21		8	Total exposures ((a)+(b)+(c)+(d)) (f)	4,166,500	4,313,087
22			Leverage ratio on a non-consolidated basis ((e)/(f))	11.15%	10.30%
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)	4,166,500	4,313,087
			The amount of deposits with the Bank of Japan	2,113,765	2,157,846
			Total exposures (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) (f')	6,280,265	6,470,934
			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%	6.86%

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 loans and other factors.