Composition of Leverage Ratio

Mizuho Trust & Banking【Consolidated】
As of March 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 March 31, 2022	As of December 31, 2021
On-balance sheet exposures (1)				
1		On-balance sheet exposures before deducting adjustment items	4,164,165	4,170,158
1a	1	Total assets reported in the consolidated balance sheet	4,207,876	4,210,508
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) (-)	43,711	40,349
2	7	The amount of adjustment items pertaining to Tier1 capital (-)	93,206	99,589
3		Total on-balance sheet exposures (a)	4,070,958	4,070,568
Exposures related to derivative transactions (2)				
4		RC multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Replacement cost associated with derivatives transactions, etc.	7,747	3,020
5		PFE multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Add-on amount associated with derivatives transactions, etc.	7,741	5,838
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	919	2,370
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)	16,408	11,229
Exposures related to repo transactions (3)				
12		The amount of assets related to repo transactions, etc.	20,046	20,067
13		The amount of deductions from the assets above (line 12) (-)	-	-
14		The exposures for counterparty credit risk for repo transactions, etc.	14	23
15		The exposures for agent repo transactions		
16	5	Total exposures related to repo transactions, etc. (c)	20,060	20,091
Exposures related to off-balance sheet transactions (4)				
17		Notional amount of off-balance sheet transactions	499,729	487,657
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	270,235	260,517
19	6	Total exposures related to off-balance sheet transactions (d)	229,493	227,140
Leverage ratio on a consolidated basis (5)				
20		The amount of capital (Tier1 capital) (e)	442,428	484,554
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	4,336,920	4,329,029
22		Leverage ratio on a consolidated basis ((e)/(f))	10.20%	11.19%
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)	4,336,920	4,329,029
		The amount of deposits with the Bank of Japan	1,908,419	2,118,634
		Total exposures (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) (f')	6,245,339	6,447,663
		Leverage ratio on a consolidated basis (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) ((e)/(f'))	7.08%	7.51%

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 Common Equity Tier 1 capital.