Composition of Leverage Ratio

Mizuho Trust & Banking【Non-Consolidated】
As of September 30, 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 September 30, 2022	As of June 30, 2022
On-balance sheet exposures (1)				
1		On-balance sheet exposures before deducting adjustment items	3,939,187	3,925,785
1a	1	Total assets reported in the balance sheet	3,993,333	4,107,600
1b	3	The amount of assets that are deducted from the total assets reported in the balance sheet (except adjustment items) (-)	54,146	181,815
2	7	The amount of adjustment items pertaining to Tier1 capital (-)	63,795	63,905
3		Total on-balance sheet exposures (a)	3,875,392	3,861,879
Exposures related to derivative transactions (2)				
4		RC multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Replacement cost associated with derivatives transactions, etc.	13,982	-
5		PFE multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Add-on amount associated with derivatives transactions, etc.	13,310	7,766
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	846	796
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)	28,140	8,562
Exposures related to repo transactions (3)				
12		The amount of assets related to repo transactions, etc.	20,038	150,100
13		The amount of deductions from the assets above (line 12) (-)	-	-
14		The exposures for counterparty credit risk for repo transactions, etc.	20,038	20,083
15		The exposures for agent repo transactions		
16	5	Total exposures related to repo transactions, etc. (c)	40,077	170,183
Exposures related to off-balance sheet transactions (4)				
17		Notional amount of off-balance sheet transactions	483,520	518,347
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	260,887	280,671
19	6	Total exposures related to off-balance sheet transactions (d)	222,633	237,675
Leverage ratio on a non-consolidated basis (5)				
20		The amount of capital (Tier1 capital) (e)	436,362	430,712
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	4,166,243	4,278,301
22		Leverage ratio on a non-consolidated basis ((e)/(f))	10.47%	10.06%
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)	4,166,243	4,278,301
		The amount of deposits with the Bank of Japan	2,185,131	1,689,830
		Total exposures (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) (f')	6,351,374	5,968,132
		Leverage ratio on a non-consolidated basis (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) ((e)/(f'))	6.87%	7.21%