

Composition of Leverage Ratio

Mizuho Trust & Banking [Consolidated]
As of September 30, 2023

(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, 2023	As of June 30, 2023
On-balance sheet exposures (1)				
1		On-balance sheet exposures before deducting adjustment items	3,881,644	4,007,421
1a	1	Total assets reported in the consolidated balance sheet	3,970,297	4,328,248
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) (-)	88,652	320,827
2	7	The amount of adjustment items pertaining to Tier1 capital (-)	115,865	115,165
3		Total on-balance sheet exposures (a)	3,765,779	3,892,255
Exposures related to derivative transactions (2)				
4		RC multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Replacement cost associated with derivatives transactions, etc.	21,676	9,693
5		PFE multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Add-on amount associated with derivatives transactions, etc.	13,588	14,103
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	-	7,609
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)	35,264	31,406
Exposures related to repo transactions (3)				
12		The amount of assets related to repo transactions, etc.	40,318	280,318
13		The amount of deductions from the assets above (line 12) (-)	-	-
14		The exposures for counterparty credit risk for repo transactions, etc.	110	75
15		The exposures for agent repo transactions	-	-
16	5	Total exposures related to repo transactions, etc. (c)	40,428	280,394
Exposures related to off-balance sheet transactions (4)				
17		Notional amount of off-balance sheet transactions	480,716	484,744
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	251,189	255,977
19	6	Total exposures related to off-balance sheet transactions (d)	229,527	228,767
Leverage ratio on a consolidated basis (5)				
20		The amount of capital (Tier1 capital) (e)	471,524	460,230
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	4,070,999	4,432,823
22		Leverage ratio on a consolidated basis ((e)/(f))	11.58%	10.38%
		National minimum leverage ratio requirement	3.00%	3.00%
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)	4,070,999	4,432,823
		The amount of deposits with the Bank of Japan	2,439,513	2,428,711
		Total exposures (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) (f')	6,510,513	6,861,535
		Leverage ratio on a consolidated basis (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) ((e)/(f'))	7.24%	6.70%

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 the amount of assets related to repo transactions, etc. and other factors.