Composition of Leverage Ratio

Mizuho Trust & Banking【Non-Consolidated】
As of June 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 June 30, 2023	As of March 31, 2023
On-balance sheet exposures (1)				
1		On-balance sheet exposures before deducting adjustment items	3,789,525	3,843,976
1a	1	Total assets reported in the balance sheet	4,110,353	3,902,313
1b	3	The amount of assets that are deducted from the total assets reported in the balance sheet (except adjustment items) (-)	320,827	58,336
2	7	The amount of adjustment items pertaining to Tier1 capital (-)	65,821	63,795
3		Total on-balance sheet exposures (a)	3,723,703	3,780,180
Exposures related to derivative transactions (2)				
4		RC multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Replacement cost associated with derivatives transactions, etc.	9,693	13,670
5		PFE multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Add-on amount associated with derivatives transactions, etc.	14,103	14,854
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	7,609	3,084
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)	31,406	31,610
Exposures related to repo transactions (3)				
12		The amount of assets related to repo transactions, etc.	280,318	20,177
13		The amount of deductions from the assets above (line 12) (-)	-	-
14		The exposures for counterparty credit risk for repo transactions, etc.	75	20,177
15		The exposures for agent repo transactions		
16	5	Total exposures related to repo transactions, etc. (c)	280,394	40,355
Exposures related to off-balance sheet transactions (4)				
17		Notional amount of off-balance sheet transactions	485,944	485,016
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	257,057	263,861
19	6	Total exposures related to off-balance sheet transactions (d)	228,887	221,155
Leverage ratio on a non-consolidated basis (5)				
20		The amount of capital (Tier1 capital) (e)	439,663	425,277
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	4,264,391	4,073,301
22		Leverage ratio on a non-consolidated basis ((e)/(f))	10.31%	10.44%
		National minimum leverage ratio requirement	3.00%	3.00%
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)	4,264,391	4,073,301
		The amount of deposits with the Bank of Japan	2,428,711	2,689,097
		Total exposures (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) (f')	6,693,103	6,762,398
		Leverage ratio on a non-consolidated basis (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) ((e)/(f'))	6.56%	6.28%