

### Composition of Leverage Ratio

Mizuho Trust & Banking [Non-Consolidated]  
As of December 31, 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 December 31, 2023	As of September 30, 2023
<b>On-balance sheet exposures (1)</b>				
1		On-balance sheet exposures before deducting adjustment items	3,748,646	3,690,224
1a	1	Total assets reported in the balance sheet	3,809,973	3,778,877
1b	3	The amount of assets that are deducted from the total assets reported in the balance sheet (except adjustment items) (-)	61,327	88,652
2	7	The amount of adjustment items pertaining to Tier1 capital (-)	68,870	67,640
3		Total on-balance sheet exposures (a)	3,679,776	3,622,584
<b>Exposures related to derivative transactions (2)</b>				
4		RC multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Replacement cost associated with derivatives transactions, etc.	15,562	21,676
5		PFE multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Add-on amount associated with derivatives transactions, etc.	13,792	13,588
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	1,296	-
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)	30,652	35,264
<b>Exposures related to repo transactions (3)</b>				
12		The amount of assets related to repo transactions, etc.	20,145	40,318
13		The amount of deductions from the assets above (line 12) (-)	-	-
14		The exposures for counterparty credit risk for repo transactions, etc.	20,145	40,318
15		The exposures for agent repo transactions	-	-
16	5	Total exposures related to repo transactions, etc. (c)	40,290	80,636
<b>Exposures related to off-balance sheet transactions (4)</b>				
17		Notional amount of off-balance sheet transactions	468,811	481,916
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	239,553	252,269
19	6	Total exposures related to off-balance sheet transactions (d)	229,258	229,647
<b>Leverage ratio on a non-consolidated basis (5)</b>				
20		The amount of capital (Tier1 capital) (e)	456,394	447,032
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	3,979,977	3,968,132
22		Leverage ratio on a non-consolidated basis ((e)/(f))	11.46%	11.26%
		National minimum leverage ratio requirement	3.00%	3.00%
<b>Leverage ratio on a non-consolidated basis (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) (6)</b>				
		Total exposures (f)	3,979,977	3,968,132
		The amount of deposits with the Bank of Japan	2,210,328	2,439,513
		Total exposures (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) (f')	6,190,305	6,407,646
		Leverage ratio on a non-consolidated basis (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) ((e)/(f'))	7.37%	6.97%