Composition of Capital Disclosure

Mizuho Trust & Banking【Consolidated】
As of September 30, 2026

(in million yen, except percentage)

Items	As of September 30, 2026	As of June 30, 2026
Core Capital: instruments and reserves (1)		
Directly issued qualifying common share capital or preferred stock mandatorily convertible into common share capital plus related capital surplus and retained earnings	421,186	500,151
of which: capital and stock surplus	265,195	265,195
of which: retained earnings	336,022	314,956
of which: treasury stock (-)	79,999	79,999
of which: national specific regulatory adjustments (earnings to be distributed) (-)	100,031	-
of which: other than the above	-	-
Accumulated other comprehensive income included in Core Capital	26,013	27,143
of which: foreign currency translation adjustments	-	-
of which: remeasurements of defined benefit plans	26,013	27,143
Pre-emptive rights and subscription rights to acquire common stock or preferred stock mandatorily convertible into common stock	-	-
Common share capital issued by subsidiaries and held by third parties (amount allowed to be included in Core Capital)	-	-
Total of general allowance for loan losses and eligible provisions included in Core Capital: instruments and reserves	1,044	955
of which: general allowance for loan losses	-	-
of which: eligible provisions	1,044	955
Eligible Non-cumulative perpetual preferred stock subject to transitional arrangement included in Core Capital: instruments and reserves	-	-
Capital instrument issued through the measures for strengthening capital by public institutions included in Core Capital: instruments and reserves	-	-
Common share capital issued by subsidiaries and held by third parties (amount allowed in Core Capital)	-	-
Core Capital: instruments and reserves (A)	448,244	528,251
Core Capital: regulatory adjustments (2)		
Total intangible assets (net of related tax liability, excluding those relating to mortgage servicing rights)	16,650	16,338
of which: goodwill (net of related tax liability, including those equivalent)	7,693	7,910
of which: other intangibles other than goodwill and mortgage servicing rights (net of related tax liability)	8,957	8,428
Deferred tax assets that rely on future profitability excluding those arising from temporary differences (net of related tax liability)	14	377
Shortfall of eligible provisions to expected losses	-	-
Securitization gain on sale	-	-
Gains and losses due to changes in own credit risk on fair valued liabilities	-	-
Net defined benefit asset	67,218	66,760
Investments in own shares (excluding those reported in the net assets section)	-	-
Reciprocal cross-holdings in common equity	-	-
Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued share capital (amount above the 10% threshold)	-	-
Amount exceeding the 10% threshold on specified items	-	-
of which: significant investments in the common stock of financials	-	-
of which: mortgage servicing rights	-	-
of which: deferred tax assets arising from temporary differences (net of related tax liability)	-	-
Amount exceeding the 15% threshold on specified items	-	-
of which: significant investments in the common stock of financials	-	-
of which: mortgage servicing rights	-	-
of which: deferred tax assets arising from temporary differences (net of related tax liability)	-	-
Core Capital: regulatory adjustments (B)	83,884	83,476
Total capital		
Total capital ((A)-(B)) (C)	364,360	444,774
Risk weighted assets (3)		
Credit risk weighted assets	1,169,030	1,181,352
Total of items included in risk weighted assets subject to transitional arrangements	-	-
of which: other financial institutions exposures	-	-
of which: other than the above	-	-
Amount equivalent to market risk × 12.5	132	142
Amount equivalent to operational risk × 12.5	259,219	250,548
Output floor	-	-
Total amount of risk weighted assets (D)	1,428,381	1,432,042
Capital ratio (consolidated)		
Capital ratio (consolidated) ((C)/(D))	25.50%	31.05%