Composition of Capital Disclosure

Mizuho Trust & Banking 【Non-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	389,296	471,765
of which: capital and stock surplus	262,874	262,874
of which: retained earnings	306,452	288,890
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	-	-
Pre-emptive rights and subscription rights to acquire common share capital or preferred stock mandatorily convertible into common stock	-	-
Reserves 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	-	-
Core Capital: instruments and reserves (A)	390,340	472,720
Core Capital: regulatory adjustments (2)		
Total intangible assets (net of related tax liability, excluding those relating to mortgage servicing rights)	8,812	8,278
of which: goodwill (net of related tax liability)	75	86
of which: other intangibles other than goodwill and mortgage servicing rights (net of related tax liability)	8,736	8,191
Deferred tax assets that rely on future profitability excluding those arising from temporary differences (net of related tax liability)	-	-
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	-	-
Defined-benefit pension fund net assets (prepaid pension costs)	41,205	39,616
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)	50,017	47,895
Total capital		
Total capital ((A)-(B)) (C)	340,322	424,824
Risk weighted assets (3)		
Credit risk weighted assets	1,153,203	1,193,161
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	194,804	186,760
Output floor	-	-
Total amount of risk weighted assets (D)	1,348,140	1,380,064
Capital ratio		
Capital ratio ((C)/(D))	25.24%	30.78%