Composition of Capital Disclosure

Mizuho Trust & Banking [Non-Consolidated] As of December 31, 2024

(in million yen, except percentage)

CC1·Co	mposit	ion of	Capital Disclosure		(in million yen, exc	epi percentage)
201.00	mposit	.511 01	Cupius Discoulit	a	b	c
Basel II Templat			Items	As of December 31, 2024	As of September 30, 2024	Reference to Template CC2
Commo	n Equit	y Tier	1 capital: instruments and reserves (1)			
1a+2-	1c-26	Direct	tly issued qualifying common share capital plus related stock surplus and retained earnings	453,115	447,545	
1a	a		of which: capital and stock surplus	262,874	262,874	
2	2		of which: retained earnings	270,240	264,670	
10	С		of which: treasury stock (-)	79,999	79,999	
20	6		of which: national specific regulatory adjustments (earnings to be distributed) (-)	-	-	
			of which: other than above	-	-	
11			ription rights to common shares	-	-	
3			tion and translation adjustments and other disclosed reserves	93,568	87,081	(a)
6			non Equity Tier 1 capital: instruments and reserves (A)	546,683	534,626	
Commo	n Equit		1 capital: regulatory adjustments (2)			
8+	-9		intangible assets (net of related tax liability, excluding those relating to mortgage servicing	13,475	12,976	
8	,	rights)		151	162	
	•		of which: goodwill (net of related tax liability)	151	162	
9)		of which: other intangibles other than goodwill and mortgage servicing rights (net of related tax liability)	13,323	12,813	
10	0		red tax assets that rely on future profitability excluding those arising from temporary ences (net of related tax liability)	-	-	
1	1	Defen	red gains or losses on derivatives under hedge accounting	9,456	6,028	
12	2	Shortf	fall of eligible provisions to expected losses	4,107	4,263	
13	3		itization gain on sale	-	-	
14	4	Gains	and losses due to changes in own credit risk on fair valued liabilities	-	•	
15	5	Define	ed-benefit pension fund net assets (prepaid pension costs)	60,873	58,762	
10		Invest	ments in own shares (excluding those reported in the net assets section)	-	-	
17	7		rocal cross-holdings in common equity	-	-	
			ments in the capital of banking, financial and insurance entities that are outside the scope of			
18	8		atory consolidation, net of eligible short positions, where the bank does not own more than 10%	-	-	
			issued share capital (amount above the 10% threshold)			
19+20		Amou	ant exceeding the 10% threshold on specified items	-	-	
19			of which: significant investments in the common stock of financials	-	-	
20			of which: mortgage servicing rights	-	-	
21			of which: deferred tax assets arising from temporary differences (net of related tax liability)	-	-	
22		Amou	ant exceeding the 15% threshold on specified items	-	-	
23			of which: significant investments in the common stock of financials	-	-	
24			of which: mortgage servicing rights	-	-	
25		of which: deferred tax assets arising from temporary differences (net of related tax liability)		-	-	
27	7		atory adjustments applied to Common Equity Tier 1 due to insufficient Additional Tier 1 and to cover deductions	-	-	
28	8	Comn	non Equity Tier 1 capital: regulatory adjustments (B)	87,912	82,031	
Commo	n Equit	y Tier	1 capital (CET1)			
29	9	Comn	non Equity Tier 1 capital (CET1) ((A)-(B)) (C)	458,770	452,595	
Addition	nal Tier		ital: instruments (3)			
	31a		tly issued qualifying Additional Tier 1 instruments plus related stock surplus of which:		_	
			fied as equity under applicable accounting standards and the breakdown			
	31b		ription rights to Additional Tier 1 instruments	-	-	
30	32		tly issued qualifying Additional Tier 1 instruments plus related stock surplus of which:	_	-	
			fied as liabilities under applicable accounting standards			
		-	fying Additional Tier 1 instruments plus related stock surplus issued by special purpose	_	_	
		vehicles and other equivalent entities				
30			ional Tier 1 capital: instruments (D)	-	-	
Additional Ties			ital: regulatory adjustments			
38			ments in own Additional Tier 1 instruments rocal cross-holdings in Additional Tier 1 instruments	-	-	
30		_	ments in the capital of banking, financial and insurance entities that are outside the scope of	-	-	
39		regula	intensis in the capital of banking, financia and institute efficies into are obtained are stope of the common share capital of the entity (amount above 10% threshold)	-	-	
40		Significant investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation (net of eligible short positions)		-	-	
		_	atory adjustments applied to Additional Tier 1 due to insufficient Tier 2 to cover deductions	-	-	
43		_	ional Tier 1 capital: regulatory adjustments (E)	-	-	
			ital (AT1)			
44			ional Tier 1 capital ((D)-(E)) (F)	-1	-	
Tier 1 c	apital (ET1 + AT1)			
45			capital $(T1 = CET1 + AT1) ((C)+(F)) (G)$	458,770	452,595	

Template No. 2024 2024 Template				(in million yen, exc	cept percentage)			
Reference Refe	CC1:Composit	ion of Capital Disclosure			T			
Template No. Reference Re	D 1 HT		a	b	С			
Pre? 2 capital: instruments and provisions (4)		Items	As of December 31,	As of September 30,	Reference to			
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approach (prior to application of cap) (if the amount is negative, report as "nil")	70				1			
70 0 6 1 1 1 6 1 1 1 7 0 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	//8		-	-				
79 Cap for inclusion of provisions in Tier 2 under internal ratings-based approach 6,749 6,813	79	Cap for inclusion of provisions in Tier 2 under internal ratings-based approach	6,749	6,813				