Composition of Capital Disclosure

Mizuho Trust & Banking As of March 31, 2014

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of which: directly issued capital instruments subject to phase out from Additional Tier 1 of which: instruments issued by subsidiaries subject to phase out Total of items included in Additional Tier 1 capital: instruments subject to phase-out arrangements of which: foreign currency translation adjustments Additional Tier 1 capital: instruments (D) Additional Tier 1 capital: instruments (D) Additional Tier 1 capital: regulatory adjustments Investments in own Additional Tier 1 instruments 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 common share capital of the entity (amount above 10% threshold) Significant investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation (net of eligible short positions) Total of items included in Additional Tier 1 capital: regulatory adjustments subject to phase-out arrangements of which: intangible fixed assets recognized as a result of a merger of which: capital increase due to securitization transactions of which: 50% of excess of expected losses relative to eligible reserves by banks adopting	Eligible Tier 1 capital instruments subject to phase-out arrangements included in Additional Tier	-		33+35
Total of items included in Additional Tier 1 capital: instruments subject to phase-out arrangements Of which: foreign currency translation adjustments Additional Tier 1 capital: instruments (D) Additional Tier 1 capital: regulatory adjustments Investments in own Additional Tier 1 instruments Reciprocal cross-holdings in Additional Tier 1 instruments - 37 Reciprocal cross-holdings in Additional Tier 1 instruments - 38 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 common share capital of the entity (amount above 10% threshold) Significant investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation (net of eligible short positions) Total of items included in Additional Tier 1 capital: regulatory adjustments subject to phase-out arrangements of which: intangible fixed assets recognized as a result of a merger of which: capital increase due to securitization transactions of which: 50% of excess of expected losses relative to eligible reserves by banks adopting	of which: directly issued capital instruments subject to phase out from Additional Tier 1	-		
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of which: foreign currency translation adjustments Additional Tier 1 capital: instruments (D) Additional Tier 1 capital: regulatory adjustments Investments in own Additional Tier 1 instruments Reciprocal cross-holdings in Additional Tier 1 instruments 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 common share capital of the entity (amount above 10% threshold) Significant investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation (net of eligible short positions) Total of items included in Additional Tier 1 capital: regulatory adjustments subject to phase-out arrangements of which: intangible fixed assets recognized as a result of a merger of which: capital increase due to securitization transactions of which: 50% of excess of expected losses relative to eligible reserves by banks adopting	1 3 1	176		
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Investments in own Additional Tier 1 instruments 37 Reciprocal cross-holdings in Additional Tier 1 instruments 38 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 common share capital of the entity (amount above 10% threshold) Significant investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation (net of eligible short positions) Total of items included in Additional Tier 1 capital: regulatory adjustments subject to phase-out arrangements of which: intangible fixed assets recognized as a result of a merger of which: capital increase due to securitization transactions of which: 50% of excess of expected losses relative to eligible reserves by banks adopting				36
Reciprocal cross-holdings in Additional Tier 1 instruments 38 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 common share capital of the entity (amount above 10% threshold) Significant investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation (net of eligible short positions) Total of items included in Additional Tier 1 capital: regulatory adjustments subject to phase-out arrangements of which: intangible fixed assets recognized as a result of a merger 2,576 of which: capital increase due to securitization transactions of which: 50% of excess of expected losses relative to eligible reserves by banks adopting				
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the scope of regulatory consolidation (net of eligible short positions) Total of items included in Additional Tier 1 capital: regulatory adjustments subject to phase-out arrangements of which: intangible fixed assets recognized as a result of a merger 2,576 of which: capital increase due to securitization transactions of which: 50% of excess of expected losses relative to eligible reserves by banks adopting	than 10% of the issued common share capital of the entity (amount above 10% threshold)	17	/0	39
Total of items included in Additional Tier 1 capital: regulatory adjustments subject to phase-out arrangements of which: intangible fixed assets recognized as a result of a merger 2,576 of which: capital increase due to securitization transactions 936 of which: 50% of excess of expected losses relative to eligible reserves by banks adopting 1,682		-	-	40
of which: intangible fixed assets recognized as a result of a merger 2,576 of which: capital increase due to securitization transactions of which: 50% of excess of expected losses relative to eligible reserves by banks adopting 1,682	Total of items included in Additional Tier 1 capital: regulatory adjustments subject to phase-out	5,195		
of which: capital increase due to securitization transactions of which: 50% of excess of expected losses relative to eligible reserves by banks adopting		2 576		
of which: 50% of excess of expected losses relative to eligible reserves by banks adopting				
linternal ratings-based approach		1,682		

1

	[Consolidated]	(in million ve	en, in percentage)
Items		Amounts excluded under transitional arrangements	Basel III Template No.
Regulatory adjustments applied to Additional Tier 1 due to insufficient Tier 2 to cover	-		42
deductions Additional Tier 1 capital: regulatory adjustments (E)	5,213		43
Additional Tier 1 capital (AT1)			44
Additional Tier 1 capital ((D)-(E)) (F) Tier 1 capital (T1 = CET1 + AT1)	-		44
Tier 1 capital (T1 = CET1 + AT1) ((C)+(F)) (G)	378,797		45
Tier 2 capital: instruments and provisions (4) Directly issued qualifying Tier 2 instruments plus related stock surplus of which: classified as			
equity under applicable accounting standards and the breakdown	-		
Subscription rights to Tier 2 instruments	-		
Directly issued qualifying Tier 2 instruments plus related stock surplus of which: classified as liabilities under applicable accounting standards	-		46
Tier 2 instruments plus related stock surplus issued by special purpose vehicles and other			
equivalent entities			
Tier 2 instruments issued by subsidiaries and held by third parties (amount allowed in group Tier 2)	262		48-49
Eligible Tier 2 capital instruments subject to phase-out arrangements included in Tier 2:	49,517		47+49
instruments and provisions	<u> </u>		
of which: directly issued capital instruments subject to phase out from Tier 2 of which: instruments issued by subsidiaries subject to phase out	49,517		47 49
Total of general allowance for loan losses and eligible provisions included in Tier 2	195		50
of which: general allowance for loan losses	195		50a
of which: eligible provisions Total of items included in Tier 2 capital: instruments and provisions subject to phase-out	-		50b
arrangements	30,492		
of which: 45% of unrealized gains on other securities	30,492		51
Tier 2 capital: instruments and provisions (H) Tier 2 capital: regulatory adjustments	80,467		31
Investments in own Tier 2 instruments	-	-	52
Reciprocal cross-holdings in Tier 2 instruments	-	-	53
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	807	3,230	54
than 10% of the issued common share capital of the entity (amount above the 10% threshold)		0,200	
Significant investments in the capital banking, financial and insurance entities that are outside	-	-	55
the scope of regulatory consolidation (net of eligible short positions) Total of items included in Tier 2 capital: regulatory adjustments subject to phase-out			
arrangements	1,788		
of which: investments in the capital banking, financial and insurance entities	105		
of which: 50% of excess of expected losses relative to eligible reserves by banks adopting internal ratings-based approach	1,682		
Tier 2 capital: regulatory adjustments (I)	2,595		57
Tier 2 capital (T2) Tier 2 capital (T2) ((H)-(I)) (J)	77,872		58
Total capital ($TC = T1 + T2$)	77,072		1 20
Total capital (TC = T1 + T2) ((G) + (J)) (K)	456,669		59
Risk weighted assets (5) Total of items included in risk weighted assets subject to phase-out arrangements	32,502		1
of which: intangible assets (net of related tax liability, excluding those relating to	9,317		
mortgage servicing rights)	9,517		
of which: deferred tax assets that rely on future profitability excluding those arising from temporary differences (net of related tax liability)	0		
of which: net defined benefit asset	14,153		
of which: investments in the capital banking, financial and insurance entities	9,030		60
Risk weighted assets (L) Capital ratio (consolidated)	2,564,681		60
Common Equity Tier 1 capital ratio (consolidated) ((C)/(L))	14.76%		61
Tier 1 capital ratio (consolidated) ((G)/(L))	14.76%		62
Total capital ratio (consolidated) ((K)/(L)) Regulatory adjustments (6)	17.80%		63
Non-significant investments in the capital of other financials that are below the thresholds for	39,755		72
deduction (before risk weighting)	39,733		12
Significant investments in the common stock of financials that are below the thresholds for deduction (before risk weighting)	2,037		73
Mortgage servicing rights that are below the thresholds for deduction (before risk weighting)	-		74
Deferred tax assets arising from temporary differences that are below the thresholds for	27,633		75
deduction (before risk weighting) Provisions included in Tier 2 capital: instruments and provisions (7)	, ,		<u> </u>
Provisions (general allowance for loan losses)	195		76
Cap on inclusion of provisions (general allowance for loan losses)	1,147		77
Provisions eligible for inclusion in Tier 2 in respect of exposures subject to internal ratings-based approach (prior to application of cap) (if the amount is negative, report as "nil")	-		78
Cap for inclusion of provisions in Tier 2 under internal ratings-based approach	13,078		79
Capital instruments subject to phase-out arrangements (8)			
Current cap on AT1 instruments subject to phase-out arrangements Amount excluded from AT1 due to cap (excess over cap after redemptions and maturities) (if the	-		82
amount is negative, report as "nil")	<u> </u>		83
Current cap on T2 instruments subject to phase-out arrangements	61,369		84
Amount excluded from T2 due to cap (excess over cap after redemptions and maturities) (if the	-		85
amount is negative, report as "nil")			