Composition of Capital Disclosure

Mizuho Trust & Banking As of June 30, 2014

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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: capital increase due to securitization transactions of which: 50% of excess of expected losses relative to eligible reserves by banks adopting	1 '	-		30
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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: capital increase due to securitization transactions of which: 50% of excess of expected losses relative to eligible reserves by banks adopting 2 218				40
arrangements of which: capital increase due to securitization transactions of which: 50% of excess of expected losses relative to eligible reserves by banks adopting 2 218			-	40
arrangements of which: capital increase due to securitization transactions of which: 50% of excess of expected losses relative to eligible reserves by banks adopting 2 218	Total of items included in Additional Tier 1 capital: regulatory adjustments subject to phase-out	3,102		
of which: 50% of excess of expected losses relative to eligible reserves by banks adopting		884		
	internal ratings-based approach	2,218		

	[Non-Consolidated]	(in million ye	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 deductions	-		42
Additional Tier 1 capital: regulatory adjustments (E) Additional Tier 1 capital (AT1)	3,110		43
Additional Tier 1 capital ((D)-(E)) (F)	-		44
Tier 1 capital (T1 = CET1 + AT1)	100 = 11		1.5
Tier 1 capital (T1 = CET1 + AT1) ((C)+(F)) (G) Tier 2 capital, instruments and provisions (d)	400,741		45
Tier 2 capital: instruments and provisions (4) Directly issued qualifying Tier 2 instruments plus related stock surplus of which: classified as			1
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	-		
Eligible Tier 2 capital instruments subject to phase-out arrangements included in Tier 2: instruments and provisions	32,225		47+49
Total of general allowance for loan losses and eligible provisions included in Tier 2	116		50
of which: general allowance for loan losses	116		50a
of which: eligible provisions Total of items included in Tier 2 capital: instruments and provisions subject to phase-out	-		50b
arrangements	38,422		
of which: 45% of unrealized gains on other securities	38,422		
Tier 2 capital: instruments and provisions (H) Tier 2 capital: regulatory adjustments	70,765		51
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 than 10% of the issued common share capital of the entity (amount above the 10% threshold)	397	1,591	54
Significant investments in the capital banking, financial and insurance entities that are outside the scope of regulatory consolidation (net of eligible short positions)	-	-	55
Total of items included in Tier 2 capital: regulatory adjustments subject to phase-out	2,273		
arrangements			
of which: investments in the capital banking, financial and insurance entities of which: 50% of excess of expected losses relative to eligible reserves by banks adopting	2.218		
internal ratings-based approach	2,218		
Tier 2 capital: regulatory adjustments (I)	2,671		57
Tier 2 capital (T2) Tier 2 capital (T2) ((H)-(I)) (J)	68,093		58
Total capital (TC = T1 + T2)	33,070		
Total capital ($TC = T1 + T2$) ((G) + (J)) (K)	468,835		59
Risk weighted assets (5) Total of items included in risk weighted assets subject to phase-out arrangements	40,935		
of which: intangible assets (net of related tax liability, excluding those relating to	7,567		
mortgage servicing rights) of which: deferred tax assets that rely on future profitability excluding those arising from	6,398		
temporary differences (net of related tax liability) of which: defined-benefit pension fund net assets (prepaid pension costs)	22,687		
of which: investments in the capital banking, financial and insurance entities	4,281		
Risk weighted assets (L)	2,508,774		60
Capital ratio Common Equity Tier 1 capital ratio ((C)/(L))	15.070		61
Tier 1 capital ratio ((G)/(L))	15.97% 15.97%		62
Total capital ratio ((K)/(L))	18.68%		63
Regulatory adjustments (6)			
Non-significant investments in the capital of other financials that are below the thresholds for deduction (before risk weighting)	42,942		72
Significant investments in the common stock of financials that are below the thresholds for deduction (before risk weighting)	1,052		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 deduction (before risk weighting)	21,710		75
Provisions included in Tier 2 capital: instruments and provisions (7)			7.
Provisions (general allowance for loan losses) Cap on inclusion of provisions (general allowance for loan losses)	116 489		76 77
Provisions eligible for inclusion in Tier 2 in respect of exposures subject to internal ratings-	409		78
based approach (prior to application of cap) (if the amount is negative, report as "nil") Cap for inclusion of provisions in Tier 2 under internal ratings-based approach	13,289		79
Capital instruments subject to phase-out arrangements (8)	13,269		
Current cap on AT1 instruments subject to phase-out arrangements	-		82
Amount excluded from AT1 due to cap (excess over cap after redemptions and maturities) (if the amount is negative, report as "nil")	-		83
Current cap on T2 instruments subject to phase-out arrangements Amount excluded from T2 due to cap (excess over cap after redemptions and maturities) (if the	61,369		84
Amount excluded from 12 due to cap (excess over cap after redemptions and maturities) (if the amount is negative, report as "nil")	-		85