Composition of Capital Disclosure

Mizuho Trust & Banking As of June 30, 2016

				[Non-Consolidated]	(in million yen, in percenta
asel III emplate No.		Items	As of June 30, 2016	Amounts excluded under transitional arrangements	As of March 31, 2016	Amounts excluded under transitional arrangement
ommon Equ	uity Tie	er 1 capital: instruments and reserves (1)				
1a+2-1c-26	5 Dire	ectly issued qualifying common share capital plus related stock surplus and retained earnings	430,594		422,466	
la		of which: capital and stock surplus	262,874		262,874	
2		of which: retained earnings	167,719		180,091	
lc		of which: treasury stock (-)	-		-	
26		of which: national specific regulatory adjustments (earnings to be distributed) (-)	-		20,499	
		of which: other than above	-		-	
16		oscription rights to common shares	-		-	
3	_	uation and translation adjustments and other disclosed reserves	54,509	36,339	58,944	39,2
	phas	al of items included in Common Equity Tier 1 capital: instruments and reserves subject to se-out arrangements	-		-	
6		nmon Equity Tier 1 capital: instruments and reserves (A)	485,104		481,411	
mmon Equ 8+9	Tota	er 1 capital: regulatory adjustments (2) al intangible assets (net of related tax liability, excluding those relating to mortgage servicing	10,579	7,053	10,002	6,
	right		10,575	1,055	10,002	0,
8		of which: goodwill (net of related tax liability)	-	-	-	
9		of which: other intangibles other than goodwill and mortgage servicing rights (net of related tax liability)	10,579	7,053	10,002	6,0
10		ferred tax assets that rely on future profitability excluding those arising from temporary erences (net of related tax liability)	-	-	-	
11		ferred gains or losses on derivatives under hedge accounting	2,061	1,374	300	2
12		ortfall of eligible provisions to expected losses	1,265	844	1,346	
13		uritization gain on sale	49	33	52	
14		ns and losses due to changes in own credit risk on fair valued liabilities	-	-	-	
15		ined-benefit pension fund net assets (prepaid pension costs)	20,645	13,763	20,734	13,
16	Inve	estments in own shares (excluding those reported in the Net assets section)	-	-	-	
17	Reci	tiprocal cross-holdings in common equity	-	-	-	
18	regu	estments in the capital of banking, financial and insurance entities that are outside the scope of ulatory consolidation, net of eligible short positions, where the bank does not own more than 6 of the issued share capital (amount above the 10% threshold)	-	-	-	
19+20+21		ount exceeding the 10% threshold on specified items	-	-	-	
19	7 1110	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	Amo	ount exceeding the 15% threshold on specified items	-	-	-	
23	-	of which: significant investments in the common stock of financials		_		
23	_	of which: mortgage servicing rights				
25		of which: deferred tax assets arising from temporary differences (net of related tax liability)	-	-	-	
27		gulatory adjustments applied to Common Equity Tier 1 due to insufficient Additional Tier 1 and	454		484	
		r 2 to cover deductions		\sim		
28		nmon Equity Tier 1 capital: regulatory adjustments (B)	35,056		32,922	
29		er 1 capital (CET1) mmon Equity Tier 1 capital (CET1) ((A)-(B)) (C)	450,048		448,489	
		upital: instruments (3)	450,048		440,409	
		ectly issued qualifying Additional Tier 1 instruments plus related stock surplus of which:	[[
31a		sified as equity under applicable accounting standards and the breakdown	-		-	
31b		pscription rights to Additional Tier 1 instruments				
30		ectly issued qualifying Additional Tier 1 instruments plus related stock surplus of which:				
32		sified as liabilities under applicable accounting standards	-		-	
	Qua	alifying Additional Tier 1 instruments plus related stock surplus issued by special purpose	-		-	
221.25		icles and other equivalent entities gible Tier 1 capital instruments subject to phase-out arrangements included in Additional Tier 1		\sim		
33+35		ital: instruments	-		-	
		al of items included in Additional Tier 1 capital: instruments subject to phase-out arrangements	-		-	
36		ditional Tier 1 capital: instruments (D)	-		-	
		upital: regulatory adjustments				
37		estments in own Additional Tier 1 instruments	-	-	-	
38		siprocal cross-holdings in Additional Tier 1 instruments	-	-	-	
39	regu	estments in the capital of banking, financial and insurance entities that are outside the scope of ulatory consolidation, net of eligible short positions, where the bank does not own more than % of the issued common share capital of the entity (amount above 10% threshold)	-	-	-	
40		nificant investments in the capital of banking, financial and insurance entities that are outside the pe of regulatory consolidation (net of eligible short positions)	-	-	-	
	Tota	al of items included in Additional Tier 1 capital: regulatory adjustments subject to phase-out	454		484	
	arrai	ngements of which: capital increase due to securitization transactions	33		35	
			421		448	
		of which: 50% of excess of expected losses relative to eligible reserves by banks adopting internal ratings-based approach	421			
42	Reg		+21		-	
43	Add	internal ratings-based approach gulatory adjustments applied to Additional Tier 1 due to insufficient Tier 2 to cover deductions ditional Tier 1 capital: regulatory adjustments (E)	- 454		- 484	
43 litional Tie	Add er 1 ca	internal ratings-based approach gulatory adjustments applied to Additional Tier 1 due to insufficient Tier 2 to cover deductions ditional Tier 1 capital: regulatory adjustments (E) upital (AT1)	-		- 484	
43 ditional Tio 44	Add er 1 ca Add	internal ratings-based approach gulatory adjustments applied to Additional Tier 1 due to insufficient Tier 2 to cover deductions ditional Tier 1 capital: regulatory adjustments (E)	-		- 484	

		1	[Non-Consolidated]			(in million yen, in percentage)	
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500 Image: second provide a second provide a subject to plust-out introgeneous intermements and provides to glass constructions in the second provides and provides an	50		115		132		
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54 regulatory consolitation, and to fully like short positions, where the back does not own more than - - 55 Significant investments in the capital backing, financial and instrance entities that are outside the stress of regulatory consolitation (ted of significant investments in the capital backing, financial and instrance entities - - 61 Total of items included in Tier 2 capital regulatory adjustments subject to phase-out arrangements 421 448 67 When Sing Quitaments (In the capital backing, financial and instrance entities - - 68 Tier 2 capital (72): Other (1) 28.225 31.035 79 Total of items included in risk vergined assets subject to phase-out arrangements 20.816 499.525 70 Tier 2 capital (72): Other (1) (1) (K) 478.274 479.525 70 Total of items included in risk vergined assets subject to phase-out arrangements 20.816 20.401 70 Total of items include assets that vergin fluor as				-	-	-	
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Image: Second	Total capital (T 59	C = T1 + T2) Total capital (TC = T1 + T2) ((G) + (J)) (K) assets (5) Total of items included in risk weighted assets subject to phase-out arrangements of which: intangible assets (net of related tax liability, excluding those relating to mortgage	478,274 20,816		479,525		
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