Composition of Capital Disclosure

Mizuho Trust & Banking [Consolidated] As of March 31, 2019

(in million yen, except percentage)

Common Equips Test Capital Disclosure According to the process Ac	acı -		CO VIDI I		(in million yen, exc	ept percentage)
Processive No. Proc	CC1:Co	omposit	on of Capital Disclosure		L.	
Template Part Copping Color Company Template Color Company Color C	Rasel II	п		a	D	c
Common Equity Test Logistic instruments and receiver (1) 11-21-12-13 12-21-13-14-15-15-15-15-15-15-15-15-15-15-15-15-15-			Items	As of March 31, 2019		
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1	Commo	on Equit	y Tier 1 capital: instruments and reserves (1)			
2 Security Secur				·		
deficience incurrency accepted: regulatory adjunctionates (accoming to the distributed) () 2.2,323 deficience incurrency accepted and accepted accepted and accepted accepted accepted and accepted accept				·		
of which content space show per planery adjustments (comings to be distributed) (.) 23,32.2			Š	258,632	240,849	
In Story of the content than above				22.022		
Description rights to examine shares 1		U		23,823	-	
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Section Sect			·	-	-	
Total imagelile avers (set of related tax liability, excluding those relating to moragge servicing flats) 8				598,989	595,016	
Fights F	Commo					
Section Common Part Comm	8+	+ 9		38,742	39,831	
u which other intangibles other than goadwill and mortgage servicing rights (set of related in his liability) Deferred as assess that rely on future profitability excluding those arising from temporary differences of or dealed as liability) 11 Deferred gains or bases to derivatives under hedge accounting 12 Stortful of eight persons in respected to tesses 13 Securitization gain on sale 14 Gain and linease the tree changes in own credit risk on fair valued liabilities 15 Net defined benefit asset 16 Net confined the sale of the sale o		2		14 105	14.411	
Section Proceedings Process						
Deferred as a seases that rely on future portiability excluding those arising from temporary differences of robated ax liability) 11 Deferred gains or losses on derivative under hedge accounting (1,618) (429) 12 Stordard of eligible provisions to expected to losses 983 1,520 13 Securitization gain on sale 14 Gains and losses that to changes in own credit risk on fair valued liabilities 15 Net defined benefit asset 60,443 56,411 16 Investments in own shares (excluding those reported in the net assets section) 17 Reciprocal cross-biodings in common equity 18 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 of which displaced in common stork of financials of which the interestment in the capital common above the 10% threshold of which displaced in treestment in 10% threshold on specified items of which interesting interestment in the capital interestment in the capital interestment in 10% threshold on specified items of which interesting interestment in the capital of	9	9		24,547	25,419	
11 Deferred gains or losses on derivatives under hedge accounting (1,608) (429)	-	0				
12 Shrefall of elight provisions to expected losses 968 1,520		U		-	-	<u></u>
13 Securitization gain on sale 14 Gains and looses due to changes in own credit risk on fair valued liabilities 15 Net defined benefit asset 16 Instruments in own sharps (excluding those reported in the net assets section) 17 Reciprocal cross-buldings in common equity 18 Reciprocal cross-buldings in common equity 19 Reciprocal cross-buldings in common equity 19 Instruments in the copied of brailing, financial and insurance entities that are outside the scope of equalstory consolidations, net of eligible short positions, where the bank does not own more than 10% of the issued share capital (amount above to 10% threshold) 19-20-21 Amount exceeding the 10% threshold on specified items 19 Of which: significant investments in the common stock of financials of which incorregate servicing rights of which deferred us assets arising from temporary differences (net of related tax liability) 19 Of which: significant investments in the common stock of financials of which incorregate servicing rights of the use insufficient Additional Tier 1 and 10 of which incorregate servicing rights of particular servicing servicing rights of the use of the use of the use of the servicing servicing rights of the use of th			Deferred gains or losses on derivatives under hedge accounting	(1,608)	(429)	
14 Gains and louses due to changes in own credit risk on fair valued liabilities				983	1,520	
15 Not defined benefit assets 60,443 56,411				-	-	
17 Respinced tross-holdings in common acquiry			Ü	-	-	
17 Reciprocal cross-boldings in common equity				60,443	56,411	
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18 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)	1	,			-	
of the issued share capital (amount above the 10% threshold) 19 20 12 Amount exceeding the 10% threshold on specified tiens	1	8		-	_	
19 Of which: significant investments in the common stock of financials						
20	19+2	0+21	Amount exceeding the 10% threshold on specified items	-	-	
21 Of which: deferred tax assest arising from temporary differences (net of related tax liability) -			of which: significant investments in the common stock of financials	-	-	
22 Amount exceeding the 15% threshold on specified items of which: significant investments in the common stock of financials of which significant investments in the common stock of financials of which storagage servicing rights 25 of which deferred tax assets arising from temporary differences (net of related tax liability) 27 Regulatory adjustments applied to Common Equity Tier 1 due to insufficient Additional Tier 1 and Tier 2 to cover deductions 28 Common Equity Tier 1 capital: regulatory adjustments (B) 29 Common Equity Tier 1 capital (CET1) 29 Common Equity Tier 1 capital (CET1) ((A)-(B)) (C) 31a Directly issued qualifying Additional Tier 1 instruments plus related stock surplus of which: classified as equity under applicable accounting standards and the breakdown 31b Subscription rights to Additional Tier 1 instruments plus related stock surplus of which: classified as equity under applicable accounting standards 30 Directly issued qualifying Additional Tier 1 instruments plus related stock surplus of which: classified as liabilities under applicable accounting standards 31 Subscription rights to Additional Tier 1 instruments plus related stock surplus of which: classified as liabilities under applicable accounting standards 32 Directly issued qualifying Additional Tier 1 instruments plus related stock surplus of which: classified as liabilities under applicable accounting standards 33 Qualifying Additional Tier 1 instruments plus related stock surplus issued by special purpose vehicles and other equivalent entities 33 Significant relations 34 Additional Tier 1 capital instruments subject to phase out from Additional Tier 1 29 Gualifying Additional Tier 1 capital instruments subject to phase out from Additional Tier 1 29 Gualifying Additional Tier 1 capital instruments (D) 30 Additional Tier 1 capital instruments (D) 31 Significant investments in which are capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short pos				-	-	
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24				-	-	
25 For which: deferred tax assets arising from temporary differences (net of related tax liability) - 27 Regulatory adjustments applied to Common Equity Tier 1 due to insufficient Additional Tier 1 and Tier 2 to cover deductions 28 Common Equity Tier 1 capital: regulatory adjustments (B) 29 Common Equity Tier 1 capital: regulatory adjustments (B) 31a			· ·	-	-	
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21 Tier 2 to cover deductions 98,561 97,334						
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Additional Tier 1 capital: instruments (3) 31a						
31a Directly issued qualifying Additional Tier 1 instruments plus related stock surplus of which: classified as equity under applicable accounting standards and the breakdown				500,428	497,682	
318 Sequity under applicable accounting standards and the breakdown - - -	Additio					
31b Subscription rights to Additional Tier 1 instruments -		31a		-	-	
32 Directly issued qualifying Additional Tier 1 instruments plus related stock surplus of which: classified as liabilities under applicable accounting standards Qualifying Additional Tier 1 instruments plus related stock surplus issued by special purpose vehicles and other equivalent entities	-	31h	1 7 11	_		
34-35 Additional Tier 1 capital instruments subject to phase-out arrangements included in Additional Tier 1 capital instruments 537 506	30		1 0			
Qualifying Additional Tier 1 instruments plus related stock surplus issued by special purpose vehicles and other equivalent entities 34-35 Additional Tier 1 instruments issued by subsidiaries and held by third parties (amount allowed in group AT1) 33+35 Eligible Tier 1 capital instruments subject to phase-out arrangements included in Additional Tier 1 capital: instruments 36 of which: directly issued capital instruments subject to phase out from Additional Tier 1 37 of which: instruments issued by subsidiaries subject to phase out from Additional Tier 1 38 Additional Tier 1 capital: instruments (D) 39 Investments in own Additional Tier 1 instruments 30 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) 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) 42 Regulatory adjustments applied to Additional Tier 1 due to insufficient Tier 2 to cover deductions 43 Additional Tier 1 capital: regulatory adjustments (E) 44 Additional Tier 1 capital ((D)-(E)) (F) 537 506 Tier 1 capital (T1 = CET1 + AT1)		32		-	-	
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Significant investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions) Alditional Tier 1 capital: of the issued common share capital of banking, financial and insurance entities that are outside the scope of regulatory adjustments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation (net of eligible short positions) Alditional Tier 1 capital: regulatory adjustments Capital of banking in a capital of banki	34-	-35	•	537	506	
capital: instruments of which: directly issued capital instruments subject to phase out from Additional Tier 1 of which: instruments issued by subsidiaries subject to phase out 36 Additional Tier 1 capital: instruments (D) Additional Tier 1 capital: regulatory adjustments 37 Investments in own Additional Tier 1 instruments 38 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) 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) 42 Regulatory adjustments applied to Additional Tier 1 due to insufficient Tier 2 to cover deductions 43 Additional Tier 1 capital: regulatory adjustments (E) 44 Additional Tier 1 capital (AT1) 45 Additional Tier 1 capital ((D)-(E)) (F) 56 Tier 1 capital (T1 = CET1 + AT1)				337		
of which: directly issued capital instruments subject to phase out from Additional Tier 1	33+	+35		-	-	
35	2	3	•			
36 Additional Tier 1 capital: instruments (D) Additional Tier 1 capital: regulatory adjustments 37 Investments in own Additional Tier 1 instruments 38 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) 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) 42 Regulatory adjustments applied to Additional Tier 1 due to insufficient Tier 2 to cover deductions 43 Additional Tier 1 capital: regulatory adjustments (E) 44 Additional Tier 1 capital ((D)-(E)) (F) 537 506 Tier 1 capital (T1 = CET1 + AT1)				-	-	
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37 Investments in own Additional Tier 1 instruments 38 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) 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) 42 Regulatory adjustments applied to Additional Tier 1 due to insufficient Tier 2 to cover deductions 43 Additional Tier 1 capital: regulatory adjustments (E) 44 Additional Tier 1 capital (AT1) 45 Additional Tier 1 capital ((D)-(E)) (F) 537 506 Tier 1 capital (T1 = CET1 + AT1)			•	237	200	
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43 Additional Tier 1 capital: regulatory adjustments (E) - - Additional Tier 1 capital (AT1) 537 506 44 Additional Tier 1 capital ((D)-(E)) (F) 537 506 Tier 1 capital (T1 = CET1 + AT1) - - -	Δ'	2		_	_	
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44 Additional Tier 1 capital ((D)-(E)) (F) 537 506 Tier 1 capital (T1 = CET1 + AT1)						
Tier 1 capital (T1 = CET1 + AT1)				537	506	
45 Tier 1 capital (T1 = CET1 + AT1) ((C)+(F)) (G) 500,966 498,188						
	4:	5	Tier 1 capital (T1 = CET1 + AT1) ((C)+(F)) (G)	500,966	498,188	

(in million yen, except percentage)

221 2 ·			(in million yen, exc	ept percentage)
CC1:Composit	tion of Capital Disclosure	a	b	c
Basel III Template No.	Items		As of December 31,	Reference to
Tempiate No.		As of March 31, 2019	2018	Template CC2
Tier 2 capital: i	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	-		
46	Directly issued qualifying Tier 2 instruments plus related stock surplus of which: classified as	_		
	liabilities under applicable accounting standards			
	Tier 2 instruments plus related stock surplus issued by special purpose vehicles and other equivalent	-	-	
48-49	entities Tier 2 instruments issued by subsidiaries and held by third parties (amount allowed in group Tier 2)	126	119	
	Eligible Tier 2 capital instruments subject to phase-out arrangements included in Tier 2: instruments	120	119	
47+49	and provisions	3,453	3,946	
47	of which: directly issued capital instruments subject to phase out from Tier 2	3,453	3,946	
49	of which: instruments issued by subsidiaries subject to phase out	-	-	
50	Total of general allowance for loan losses and eligible provisions included in Tier 2	74	58	
50a	of which: general allowance for loan losses	74	58	
50b	of which: eligible provisions	-		
51	Tier 2 capital: instruments and provisions (H)	3,654	4,124	
	regulatory adjustments (5)			
52	Investments in own Tier 2 instruments	-	-	
53	Reciprocal cross-holdings in Tier 2 instruments and other TLAC liabilities	-	-	
	Investments in the capital and other TLAC liabilities of banking, financial and insurance entities that			
54	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)			
	Significant investments in the capital and other TLAC liabilities of banking, financial and insurance			
55	entities that are outside the scope of regulatory consolidation (net of eligible short positions)	-	-	
57	Tier 2 capital: regulatory adjustments (I)	-	-	
Tier 2 capital (T2)			
58	Tier 2 capital (T2) ((H)-(I)) (J)	3,654	4,124	
Total capital (T	TC = T1 + T2			
59	Total capital (TC = T1 + T2) ((G) + (J)) (K)	504,620	502,312	
Risk weighted a		2 112 404	2 222 261	
	Risk weighted assets (L) onsolidated) (7)	2,113,494	2,323,361	
61	Common Equity Tier 1 capital ratio (consolidated) ((C)/(L))	23.67%	21.42%	
62	Tier 1 capital ratio (consolidated) ((G)/(L))	23.70%	21.44%	
63	Total capital ratio (consolidated) ((K)/(L))	23.87%	21.62%	
Regulatory adju		22.3770	21.32/0	
72	Non-significant investments in the capital and other TLAC liabilities of other financials that are below	15.074	20,000	
12	the thresholds for deduction (before risk weighting)	15,964	20,680	
73	Significant investments in the common stock of financials that are below the thresholds for deduction	1,797	1,928	
	(before risk weighting)	1,/9/	1,920	
74	Mortgage servicing rights that are below the thresholds for deduction (before risk weighting)	-	-	
75	Deferred tax assets arising from temporary differences that are below the thresholds for deduction	21,998	23,631	
D	(before risk weighting)	·		
Provisions incli	uded in Tier 2 capital: instruments and provisions (9) Provisions (general allowance for loan losses)	74	£0	
77	Cap on inclusion of provisions (general allowance for loan losses)		58 1,193	
	Provisions eligible for inclusion in Tier 2 in respect of exposures subject to internal ratings-based	1,355	1,193	
78	approach (prior to application of cap) (if the amount is negative, report as "nil")	-	-	
79	Cap for inclusion of provisions in Tier 2 under internal ratings-based approach	10,190	11,529	
	nents subject to phase-out arrangements (10)	,170	,020	
82	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			
		-	-	ı
83	amount is negative, report as "nil")			
83	Current cap on T2 instruments subject to phase-out arrangements	23,013	30,684	
		23,013	30,684	