

Explanation of "Composition of Capital Disclosure"

Mizuho Trust & Banking [Non-Consolidated]
As of September 30, 2018

(in million yen)		Cross-reference to Appended template	Reference # of common disclosure template under the Composition of Capital Disclosure
Items	Balance sheet as in published financial statements As of September 30, 2018		
(Assets)			
Cash and Due from Banks	1,808,478		
Call Loans	2,271		
Guarantee Deposits Paid under Securities Borrowing Transactions	327,772		
Other Debt Purchased	7,629		
Trading Assets	75,806	6-a	
Money Held in Trust	3,815		
Securities	981,042	6-b	
Loans and Bills Discounted	3,345,724	6-c	
Foreign Exchange Assets	1,956		
Other Assets	198,342	6-d	
Tangible Fixed Assets	21,218		
Intangible Fixed Assets	33,871	2	
Prepaid Pension Cost	52,575	3	
Customers' Liabilities for Acceptances and Guarantees	35,077		
Reserves for Possible Losses on Loans	(1,860)		
Total Assets	6,893,720		
(Liabilities)			
Deposits	3,451,293		
Negotiable Certificates of Deposit	425,780		
Call Money	425,883		
Payables under Repurchase Agreements	22,714		
Guarantee Deposits Received under Securities Lending Transactions	296,743		
Trading Liabilities	64,953	6-e	
Borrowed Money	420,340	7-a	
Foreign Exchange Liabilities	0		
Bonds and Notes	10,000	7-b	
Due to Trust Accounts	1,104,915		
Other Liabilities	32,808	6-f	
Reserve for Bonus Payments	2,173		
Reserve for Variable Compensation	251		
Reserve for Reimbursement of Deposits	1,895		
Deferred Tax Liabilities	14,737	4-b	
Acceptances and Guarantees	35,077		
Total Liabilities	6,309,567		
(Net Assets)			
Common Stock and Preferred Stock	247,369	1-a	
Capital Surplus	15,505	1-b	
Retained Earnings	223,372	1-c	
Total Shareholders' Equity	486,247		
Net Unrealized Gains (Losses) on Other Securities, net of Taxes	95,895		
Net Deferred Hedge Gains (Losses), net of Taxes	2,009	5	
Total Valuation and Translation Adjustments	97,904		
Total Net Assets	584,152		
Total Liabilities and Net Assets	6,893,720		

(Appended template)

1. Shareholders' equity

(1) Balance sheet

(in million yen)

Ref. No.	Balance sheet items	As of September 30, 2018	Remarks
1-a	Common Stock and Preferred Stock	247,369	
1-b	Capital Surplus	15,505	
1-c	Retained Earnings	223,372	
	Total Shareholders' Equity	486,247	

(2) Composition of capital

Basel III Template No.	Composition of capital disclosure	As of September 30, 2018	Remarks
	Directly issued qualifying common share capital plus related stock surplus and retained earnings	486,247	Shareholders' equity attributable to common shares (before adjusting national specific regulatory adjustments (earnings to be distributed))
1a	of which: capital and stock surplus	262,874	
2	of which: retained earnings	223,372	
1c	of which: treasury stock (-)	-	
	of which: other than above	-	
31a	Directly issued qualifying Additional Tier 1 instruments plus related stock surplus of which: classified as equity under applicable accounting standards and the breakdown	-	

2. Intangible fixed assets

(1) Balance sheet

Ref. No.	Balance sheet items	As of September 30, 2018	Remarks
2	Intangible Fixed Assets	33,871	
	Income taxes related to above	(10,235)	

(2) Composition of capital

Basel III Template No.	Composition of capital disclosure	As of September 30, 2018	Remarks
8	Goodwill (net of related tax liability, including those equivalent)	422	
9	Other intangibles other than goodwill and mortgage servicing rights (net of related tax liability)	23,213	Software and other
	Mortgage servicing rights (net of related tax liability)	-	
20	Amount exceeding the 10% threshold on specified items	-	
24	Amount exceeding the 15% threshold on specified items	-	
74	Mortgage servicing rights that are below the thresholds for deduction (before risk weighting)	-	

3. Defined-benefit pension fund net assets (prepaid pension costs)

(1) Balance sheet

Ref. No.	Balance sheet items	As of September 30, 2018	Remarks
3	Prepaid Pension Costs	52,575	
	Income taxes related to above	(16,088)	

(2) Composition of capital

Basel III Template No.	Composition of capital disclosure	As of September 30, 2018	Remarks
15	Defined-benefit pension fund net assets (prepaid pension costs)	36,487	

4. Deferred tax assets

(1) Balance sheet

Ref. No.	Balance sheet items	As of September 30, 2018	Remarks
	Deferred Tax Assets	-	
4-b	Deferred Tax Liabilities	14,737	
	Tax effects on intangible fixed assets	10,235	
	Tax effects on defined-benefit pension fund net assets (prepaid pension costs)	16,088	

(2) Composition of capital

Basel III Template No.	Composition of capital disclosure	As of September 30, 2018	Remarks
10	Deferred tax assets that rely on future profitability excluding those arising from temporary differences (net of related tax liability)	-	
	Deferred tax assets that rely on future profitability arising from temporary differences (net of related tax liability)	11,585	
21	Amount exceeding the 10% threshold on specified items	-	
25	Amount exceeding the 15% threshold on specified items	-	
75	Deferred tax assets arising from temporary differences that are below the thresholds for deduction (before risk weighting)	11,585	

5. Deferred gains or losses on derivatives under hedge accounting

(1) Balance sheet

Ref. No.	Balance sheet items	As of September 30, 2018	Remarks
5	Net Deferred Hedge Gains (Losses), net of Taxes	2,009	

(2) Composition of capital

Basel III Template No.	Composition of capital disclosure	As of September 30, 2018	Remarks
11	Deferred gains or losses on derivatives under hedge accounting	2,009	

6. Items associated with investments in the capital of financial institutions

(1) Balance sheet

Ref. No.	Balance sheet items	As of September 30, 2018	Remarks
6-a	Trading Assets	75,806	Including trading account securities and derivatives for trading assets
6-b	Securities	981,042	
6-c	Loans and Bills Discounted	3,345,724	
6-d	Other Assets	198,342	Including Derivatives other than for Trading Assets and money invested
6-e	Trading Liabilities	64,953	Including trading account securities sold
6-f	Other Liabilities	32,808	Including Derivatives other than for Trading Liabilities

(2) Composition of capital

Basel III Template No.	Composition of capital disclosure	As of September 30, 2018	Remarks
	Investments in own capital instruments	-	
16	Common Equity Tier 1 capital	-	
37	Additional Tier 1 capital	-	
52	Tier 2 capital	-	
	Reciprocal cross-holdings in the capital of banking, financial and insurance entities	-	
17	Common Equity Tier 1 capital	-	
38	Additional Tier 1 capital	-	
53	Tier 2 capital	-	
	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 10% threshold)	24,947	
18	Common Equity Tier 1 capital	-	
39	Additional Tier 1 capital	-	
54	Tier 2 capital	-	
72	Non-significant investments in the capital of other financials that are below the thresholds for deduction (before risk weighting)	24,947	
	Significant investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions	828	
19	Amount exceeding the 10% threshold on specified items	-	
23	Amount exceeding the 15% threshold on specified items	-	
40	Additional Tier 1 capital	-	
55	Tier 2 capital	-	
73	Significant investments in the common stock of financials that are below the thresholds for deduction (before risk weighting)	828	

7. Other capital instruments

(1) Balance sheet

Ref. No.	Balance sheet items	As of September 30, 2018	Remarks
7-a	Borrowed Money	420,340	
7-b	Bonds and Notes	10,000	
	Total	430,340	

(2) Composition of capital

Basel III Template No.	Composition of capital disclosure	As of September 30, 2018	Remarks
32	Directly issued qualifying Additional Tier 1 instruments plus related stock surplus of which: classified as liabilities under applicable accounting standards	-	
46	Directly issued qualifying Tier 2 instruments plus related stock surplus of which: classified as liabilities under applicable accounting standards	-	