

Composition of Capital Disclosure

Mizuho Corporate Bank
As of March 31, 2013

[Consolidated] (in million yen, in percentage)

Items	Amounts excluded under transitional arrangements	Basel III Template No.
Common Equity Tier 1 capital: instruments and reserves (1)		
Directly issued qualifying common share capital plus related stock surplus and retained earnings	3,057,973	1a+2-1c-26
of which: capital and stock surplus	2,443,305	1a
of which: retained earnings	1,169,097	2
of which: treasury stock (-)	-	1c
of which: national specific regulatory adjustments (earnings to be distributed) (-)	554,429	26
of which: other than above	-	
Subscription rights to common shares	-	1b
Accumulated other comprehensive income and other disclosed reserves	493,752	3
Common share capital issued by subsidiaries and held by third parties (amount allowed in group CET1)	43,468	5
Total of items included in Common Equity Tier 1 capital: instruments and reserves subject to phase-out arrangements	93,656	
Amount allowed in group CET1 capital subject to phase-out arrangements on common share capital issued by subsidiaries and held by third parties (Article 6, Paragraph 1 of the Additional Clause on the revised FSA Notice)	93,656	
Common Equity Tier 1 capital: instruments and reserves (A)	3,195,098	6
Common Equity Tier 1 capital: regulatory adjustments (2)		
Total intangible assets (net of related tax liability, excluding those relating to mortgage servicing rights)	107,421	8+9
of which: goodwill (net of related tax liability, including those equivalent)	14,070	8
of which: other intangibles other than goodwill and mortgage servicing rights (net of related tax liability)	93,350	9
Deferred tax assets that rely on future profitability excluding those arising from temporary differences (net of related tax liability)	20,471	10
Deferred gains or losses on derivatives under hedge accounting	84,315	11
Shortfall of eligible provisions to expected losses	-	12
Securitisation gain on sale	1,299	13
Gains and losses due to changes in own credit risk on fair valued liabilities	-	14
Defined-benefit pension fund net assets (prepaid pension costs)	83,581	15
Investments in own shares (excluding those reported in the Net assets section)	-	16
Reciprocal cross-holdings in common equity	-	17
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)	211,320	18
Amount exceeding the 10% threshold on specified items	-	19+20+21
of which: significant investments in the common stock of financials	-	19
of which: mortgage servicing rights	-	20
of which: deferred tax assets arising from temporary differences (net of related tax liability)	-	21
Amount exceeding the 15% threshold on specified items	-	22
of which: significant investments in the common stock of financials	-	23
of which: mortgage servicing rights	-	24
of which: deferred tax assets arising from temporary differences (net of related tax liability)	-	25
Regulatory adjustments applied to Common Equity Tier 1 due to insufficient Additional Tier 1 and Tier 2 to cover deductions	-	27
Common Equity Tier 1 capital: regulatory adjustments (B)	-	28
Common Equity Tier 1 capital (CET1)		
Common Equity Tier 1 capital (CET1) ((A)-(B)) (C)	3,195,098	29
Additional Tier 1 capital: instruments (3)		
Directly issued qualifying Additional Tier 1 instruments plus related stock surplus of which: classified as equity under applicable accounting standards and the breakdown	-	31a
Subscription rights to Additional Tier 1 instruments	-	31b
Directly issued qualifying Additional Tier 1 instruments plus related stock surplus of which: classified as liabilities under applicable accounting standards	-	32
Qualifying Additional Tier 1 instruments plus related stock surplus issued by special purpose vehicles and other equivalent entities	-	
Additional Tier 1 instruments issued by subsidiaries and held by third parties (amount allowed in group AT1)	10,850	34-35
Eligible Tier 1 capital instruments subject to phase-out arrangements included in Additional Tier 1 capital: instruments	989,717	33+35
of which: directly issued capital instruments subject to phase out from Additional Tier 1	989,717	33
of which: instruments issued by subsidiaries subject to phase out	-	35
Total of items included in Additional Tier 1 capital: instruments subject to phase-out arrangements	(86,335)	
Amount allowed in AT1 capital instruments subject to phase-out arrangements on accumulated other comprehensive income (Article 5, Paragraph 2 of the Additional Clause on the revised FSA Notice)	(86,335)	
Additional Tier 1 capital: instruments (D)	914,231	36
Additional Tier 1 capital: regulatory adjustments		
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)	1,691	39
Significant investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation (net of eligible short positions)	284,688	40

[Consolidated]

(in million yen, in percentage)

Items		Amounts excluded under transitional arrangements	Basel III Template No.
Total of items included in Additional Tier 1 capital: regulatory adjustments subject to phase-out arrangements	37,994		
Amount allowed in AT1 capital regulatory adjustments subject to phase-out arrangements on regulatory adjustments (Article 7, Paragraph 2 of the Additional Clause on the revised FSA Notice)	37,994		
Regulatory adjustments applied to Additional Tier 1 due to insufficient Tier 2 to cover deductions	-		42
Additional Tier 1 capital: regulatory adjustments (E)	37,994		43
Additional Tier 1 capital (AT1)			
Additional Tier 1 capital ((D)-(E)) (F)	876,236		44
Tier 1 capital (T1 = CET1 + AT1)			
Tier 1 capital (T1 = CET1 + AT1) ((C)+(F)) (G)	4,071,335		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	-		46
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	-		
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)	12,173		48-49
Eligible Tier 2 capital instruments subject to phase-out arrangements included in Tier 2: instruments and provisions	659,461		47+49
of which: directly issued capital instruments subject to phase out from Tier 2	646,373		47
of which: instruments issued by subsidiaries subject to phase out	13,087		49
Total of general allowance for loan losses and eligible provisions included in Tier 2	80,345		50
of which: general allowance for loan losses	2,522		50a
of which: eligible provisions	77,822		50b
Total of items included in Tier 2 capital: instruments and provisions subject to phase-out arrangements	324,616		
Amount allowed in Tier 2 capital instruments and provisions subject to phase-out arrangements on accumulated other comprehensive income (Article 5, Paragraph 2 of the Additional Clause on the revised FSA Notice)	324,616		
Tier 2 capital: instruments and provisions (H)	1,076,597		51
Tier 2 capital: regulatory adjustments			
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)	-	235,464	54
Significant investments in the capital banking, financial and insurance entities that are outside the scope of regulatory consolidation (net of eligible short positions)	-	915	55
Total of items included in Tier 2 capital: regulatory adjustments subject to phase-out arrangements	17,813		
Amount allowed in Tier 2 capital regulatory adjustments subject to phase-out arrangements on regulatory adjustments (Article 7, Paragraph 2 of the Additional Clause on the revised FSA Notice)	17,813		
Tier 2 capital: regulatory adjustments (I)	17,813		57
Tier 2 capital (T2)			
Tier 2 capital (T2) ((H)-(I)) (J)	1,058,783		58
Total capital (TC = T1 + T2)			
Total capital (TC = T1 + T2) ((G) + (J)) (K)	5,130,118		59
Risk weighted assets (5)			
Total of items included in risk weighted assets subject to phase-out arrangements	2,508,423		
Amount allowed in Risk weighted assets subject to phase-out arrangements on regulatory adjustments (Article 7, Paragraph 2 of the Additional Clause on the revised FSA Notice)	2,508,423		
Risk weighted assets (L)	36,873,893		60
Capital ratio (consolidated)			
Common Equity Tier 1 capital ratio (consolidated) ((C)/(L))	8.66%		61
Tier 1 capital ratio (consolidated)((G)/(L))	11.04%		62
Total capital ratio (consolidated)((K)/(L))	13.91%		63
Regulatory adjustments (6)			
Non-significant investments in the capital of other financials that are below the thresholds for deduction (before risk weighting)	329,887		72
Significant investments in the common stock of financials that are below the thresholds for deduction (before risk weighting)	82,034		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)	21,871		75
Provisions included in Tier 2 capital: instruments and provisions (7)			
Provisions (general allowance for loan losses)	2,522		76
Cap on inclusion of provisions (general allowance for loan losses)	35,171		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")	77,822		78
Cap for inclusion of provisions in Tier 2 under internal ratings-based approach	162,919		79
Capital instruments subject to phase-out arrangements (8)			
Current cap on AT1 instruments subject to phase-out arrangements	989,717		82
Amount excluded from AT1 due to cap (excess over cap after redemptions and maturities) (if the amount is negative, report as "nil")	109,968		83
Current cap on T2 instruments subject to phase-out arrangements	659,461		84
Amount excluded from T2 due to cap (excess over cap after redemptions and maturities) (if the amount is negative, report as "nil")	73,273		85