

## Composition of Capital Disclosure

Mizuho Corporate Bank  
As of June 30, 2013

[Non-Consolidated]

(in million yen, in percentage)

Items	Amounts excluded under transitional arrangements	Basel III Template No.
<b>Common Equity Tier 1 capital: instruments and reserves (1)</b>		
Directly issued qualifying common share capital plus related stock surplus and retained earnings	3,110,322	1a+2-1c-26
of which: capital and stock surplus	2,059,385	1a
of which: retained earnings	1,050,936	2
of which: treasury stock (-)	-	1c
of which: national specific regulatory adjustments (earnings to be distributed) (-)	-	26
of which: other than above	-	
Subscription rights to common shares	-	1b
Valuation and translation adjustments and other disclosed reserves	441,421	3
Total of items included in Common Equity Tier 1 capital: instruments and reserves subject to phase-out arrangements	-	
Common Equity Tier 1 capital: instruments and reserves (A)	3,110,322	6
<b>Common Equity Tier 1 capital: regulatory adjustments (2)</b>		
Total intangible assets (net of related tax liability, excluding those relating to mortgage servicing rights)	38,351	8+9
of which: goodwill (net of related tax liability)	-	8
of which: other intangibles other than goodwill and mortgage servicing rights (net of related tax liability)	38,351	9
Deferred tax assets that rely on future profitability excluding those arising from temporary differences (net of related tax liability)	-	10
Deferred gains or losses on derivatives under hedge accounting	44,785	11
Shortfall of eligible provisions to expected losses	-	12
Securitization gain on sale	1,366	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)	81,579	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)	155,883	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
<b>Common Equity Tier 1 capital (CET1)</b>		
Common Equity Tier 1 capital (CET1) ((A)-(B)) (C)	3,110,322	29
<b>Additional Tier 1 capital: instruments (3)</b>		
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	-	
Eligible Tier 1 capital instruments subject to phase-out arrangements included in Additional Tier 1 capital: instruments	989,717	33+35
Total of items included in Additional Tier 1 capital: instruments subject to phase-out arrangements	(1,324)	
of which: foreign currency translation adjustments	(1,324)	
Additional Tier 1 capital: instruments (D)	988,393	36
<b>Additional Tier 1 capital: regulatory adjustments</b>		
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)	958	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)	263,545	40
Total of items included in Additional Tier 1 capital: regulatory adjustments subject to phase-out arrangements	1,366	
of which: goodwill equivalent	-	
of which: intangible fixed assets recognized as a result of a merger	-	
of which: capital increase due to securitization transactions	1,366	
of which: 50% of excess of expected losses relative to eligible reserves by banks adopting internal ratings-based approach	-	

[Non-Consolidated]

(in million yen, 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)	1,366		43
Additional Tier 1 capital (AT1)			
Additional Tier 1 capital ((D)-(E)) (F)	987,026		44
Tier 1 capital (T1 = CET1 + AT1)			
Tier 1 capital (T1 = CET1 + AT1) ((C)+(F)) (G)	4,097,349		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	-		47-49
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	646,545		50
Total of general allowance for loan losses and eligible provisions included in Tier 2	66,447		50a
of which: general allowance for loan losses	427		50b
of which: eligible provisions	66,020		
Total of items included in Tier 2 capital: instruments and provisions subject to phase-out arrangements	248,462		
of which: 45% of unrealized gains on other securities	229,345		
of which: 45% of revaluation reserve for land	19,116		
Tier 2 capital: instruments and provisions (H)	961,455		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)	-	197,901	54
Significant investments in the capital banking, financial and insurance entities that are outside the scope of regulatory consolidation (net of eligible short positions)	-	271,388	55
Total of items included in Tier 2 capital: regulatory adjustments subject to phase-out arrangements	4,213		
of which: investments in the capital banking, financial and insurance entities	4,213		
of which: 50% of excess of expected losses relative to eligible reserves by banks adopting internal ratings-based approach	-		
Tier 2 capital: regulatory adjustments (I)	4,213		57
Tier 2 capital (T2)			
Tier 2 capital (T2) ((H)-(I)) (J)	957,242		58
Total capital (TC = T1 + T2)			
Total capital (TC = T1 + T2) ((G) + (J)) (K)	5,054,591		59
Risk weighted assets (5)			
Total of items included in risk weighted assets subject to phase-out arrangements	2,448,279		
of which: intangible assets (net of related tax liability, excluding those relating to mortgage servicing rights)	38,351		
of which: deferred tax assets that rely on future profitability excluding those arising from temporary differences (net of related tax liability)	-		
of which: defined-benefit pension fund net assets (prepaid pension costs)	81,579		
of which: investments in the capital banking, financial and insurance entities	2,328,348		
Risk weighted assets (L)	31,889,377		60
Capital ratio			
Common Equity Tier 1 capital ratio ((C)/(L))	9.75%		61
Tier 1 capital ratio ((G)/(L))	12.84%		62
Total capital ratio ((K)/(L))	15.85%		63
Regulatory adjustments (6)			
Non-significant investments in the capital of other financials that are below the thresholds for deduction (before risk weighting)	338,566		72
Significant investments in the common stock of financials that are below the thresholds for deduction (before risk weighting)	91,390		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)	47,041		75
Provisions included in Tier 2 capital: instruments and provisions (7)			
Provisions (general allowance for loan losses)	427		76
Cap on inclusion of provisions (general allowance for loan losses)	693		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")	66,020		78
Cap for inclusion of provisions in Tier 2 under internal ratings-based approach	168,354		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")	114,692		83
Current cap on T2 instruments subject to phase-out arrangements	646,545		84
Amount excluded from T2 due to cap (excess over cap after redemptions and maturities) (if the amount is negative, report as "nil")	57,173		85