

Composition of Capital Disclosure

Mizuho Bank [Consolidated]
As of June 30, 2018

(in million yen, except percentage)

Basel III Template No.	Items	As of June 30, 2018	As of March 31, 2018
Common Equity Tier 1 capital: instruments and reserves (1)			
1a+2-1c-26	Directly issued qualifying common share capital plus related stock surplus and retained earnings	6,423,329	6,290,474
1a	of which: capital and stock surplus	3,615,755	3,615,755
2	of which: retained earnings	2,807,573	2,917,283
1c	of which: treasury stock (-)	-	-
26	of which: national specific regulatory adjustments (earnings to be distributed) (-)	-	242,564
	of which: other than above	-	-
1b	Subscription rights to common shares	-	-
3	Accumulated other comprehensive income and other disclosed reserves	1,488,584	1,477,181
5	Common share capital issued by subsidiaries and held by third parties (amount allowed in group CET1)	289	289
6	Common Equity Tier 1 capital: instruments and reserves (A)	7,912,202	7,767,946
Common Equity Tier 1 capital: regulatory adjustments (2)			
8+9	Total intangible assets (net of related tax liability, excluding those relating to mortgage servicing rights)	580,419	586,906
8	of which: goodwill (net of related tax liability, including those equivalent)	17,507	21,119
9	of which: other intangibles other than goodwill and mortgage servicing rights (net of related tax liability)	562,911	565,786
10	Deferred tax assets that rely on future profitability excluding those arising from temporary differences (net of related tax liability)	8,827	9,394
11	Deferred gains or losses on derivatives under hedge accounting	(89,590)	(69,221)
12	Shortfall of eligible provisions to expected losses	85,311	60,419
13	Securitization gain on sale	-	-
14	Gains and losses due to changes in own credit risk on fair valued liabilities	3,602	3,860
15	Net defined benefit asset	577,194	592,359
16	Investments in own shares (excluding those reported in the net assets section)	-	-
17	Reciprocal cross-holdings 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)	-	-
19+20+21	Amount exceeding the 10% threshold on specified items	-	-
19	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	Amount exceeding the 15% threshold on specified items	-	-
23	of which: significant investments in the common stock of financials	-	-
24	of which: mortgage 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)	1,165,764	1,183,719
Common Equity Tier 1 capital (CET1)			
29	Common Equity Tier 1 capital (CET1) ((A)-(B)) (C)	6,746,438	6,584,226
Additional Tier 1 capital: instruments (3)			
30	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	-
	32	Directly issued qualifying Additional Tier 1 instruments plus related stock surplus of which: classified as liabilities under applicable accounting standards	1,220,000
		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)	20,721	21,766
33+35	Eligible Tier 1 capital instruments subject to phase-out arrangements included in Additional Tier 1 capital: instruments	303,004	577,504
33	of which: directly issued capital instruments subject to phase out from Additional Tier 1	303,004	577,504
35	of which: instruments issued by subsidiaries subject to phase out	-	-
36	Additional Tier 1 capital: instruments (D)	1,543,725	1,819,270
Additional Tier 1 capital: regulatory adjustments			
37	Investments in own Additional Tier 1 instruments	-	-
38	Reciprocal cross-holdings in Additional Tier 1 instruments	-	-
39	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)	73,500	73,500
42	Regulatory adjustments applied to Additional Tier 1 due to insufficient Tier 2 to cover deductions	-	-
43	Additional Tier 1 capital: regulatory adjustments (E)	73,500	73,500

(in million yen, except percentage)

Basel III Template No.	Items	As of June 30, 2018	As of March 31, 2018
Additional Tier 1 capital (AT1)			
44	Additional Tier 1 capital ((D)-(E)) (F)	1,470,225	1,745,770
Tier 1 capital (T1 = CET1 + AT1)			
45	Tier 1 capital (T1 = CET1 + AT1) ((C)+(F)) (G)	8,216,663	8,329,997
Tier 2 capital: instruments and provisions (4)			
46	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	-	-
	Directly issued qualifying Tier 2 instruments plus related stock surplus of which: classified as liabilities under applicable accounting standards	1,107,715	988,107
	Tier 2 instruments plus related stock surplus issued by special purpose vehicles and other equivalent entities	-	-
48-49	Tier 2 instruments issued by subsidiaries and held by third parties (amount allowed in group Tier 2)	4,570	4,824
47+49	Eligible Tier 2 capital instruments subject to phase-out arrangements included in Tier 2: instruments and provisions	630,709	644,311
47	of which: directly issued capital instruments subject to phase out from Tier 2	630,709	644,311
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	4,317	4,212
50a	of which: general allowance for loan losses	4,317	4,212
50b	of which: eligible provisions	-	-
51	Tier 2 capital: instruments and provisions (H)	1,747,311	1,641,456
Tier 2 capital: regulatory adjustments			
52	Investments in own Tier 2 instruments	22	21
53	Reciprocal cross-holdings in Tier 2 instruments	-	-
54	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)	-	-
55	Significant investments in the capital banking, financial and insurance entities that are outside the scope of regulatory consolidation (net of eligible short positions)	90,000	90,000
57	Tier 2 capital: regulatory adjustments (I)	90,022	90,021
Tier 2 capital (T2)			
58	Tier 2 capital (T2) ((H)-(I)) (J)	1,657,289	1,551,434
Total capital (TC = T1 + T2)			
59	Total capital (TC = T1 + T2) ((G) + (J)) (K)	9,873,953	9,881,432
Risk weighted assets (5)			
60	Risk weighted assets (L)	54,059,521	53,336,100
Capital ratio (consolidated)			
61	Common Equity Tier 1 capital ratio (consolidated) ((C)/(L))	12.47%	12.34%
62	Tier 1 capital ratio (consolidated) ((G)/(L))	15.19%	15.61%
63	Total capital ratio (consolidated) ((K)/(L))	18.26%	18.52%
Regulatory adjustments (6)			
72	Non-significant investments in the capital of other financials that are below the thresholds for deduction (before risk weighting)	501,655	499,181
73	Significant investments in the common stock of financials that are below the thresholds for deduction (before risk weighting)	139,304	140,971
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 (before risk weighting)	108,314	140,698
Provisions included in Tier 2 capital: instruments and provisions (7)			
76	Provisions (general allowance for loan losses)	4,317	4,212
77	Cap on inclusion of provisions (general allowance for loan losses)	28,367	27,609
78	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")	-	-
79	Cap for inclusion of provisions in Tier 2 under internal ratings-based approach	275,175	270,626
Capital instruments subject to phase-out arrangements (8)			
82	Current cap on AT1 instruments subject to phase-out arrangements	587,517	587,517
83	Amount excluded from AT1 due to cap (excess over cap after redemptions and maturities) (if the amount is negative, report as "nil")	-	-
84	Current cap on T2 instruments subject to phase-out arrangements	644,311	644,311
85	Amount excluded from T2 due to cap (excess over cap after redemptions and maturities) (if the amount is negative, report as "nil")	-	33,004