

## Composition of Capital Disclosure

Mizuho Bank [Non-Consolidated]  
As of March 31, 2019

(in million yen, except percentage)

CC1:Composition of Capital Disclosure				
Basel III Template No.	Items	a	b	c
		As of March 31, 2019	As of December 31, 2018	Reference to Template CC2
<b>Common Equity Tier 1 capital: instruments and reserves (1)</b>				
1a+2-1c-26	Directly issued qualifying common share capital plus related stock surplus and retained earnings	5,854,292	6,275,832	
1a	of which: capital and stock surplus	3,690,389	3,690,389	
2	of which: retained earnings	2,163,903	2,585,442	
1c	of which: treasury stock (-)	-	-	
26	of which: national specific regulatory adjustments (earnings to be distributed) (-)	0	-	
	of which: other than above	-	-	
1b	Subscription rights to common shares	-	-	
3	Valuation and translation adjustments and other disclosed reserves	1,181,291	904,831	(a)
6	Common Equity Tier 1 capital: instruments and reserves (A)	7,035,584	7,180,663	
<b>Common Equity Tier 1 capital: regulatory adjustments (2)</b>				
8+9	Total intangible assets (net of related tax liability, excluding those relating to mortgage servicing rights)	245,686	543,232	
8	of which: goodwill (net of related tax liability)	-	-	
9	of which: other intangibles other than goodwill and mortgage servicing rights (net of related tax liability)	245,686	543,232	
10	Deferred tax assets that rely on future profitability excluding those arising from temporary differences (net of related tax liability)	-	-	
11	Deferred gains or losses on derivatives under hedge accounting	(27,639)	(73,928)	
12	Shortfall of eligible provisions to expected losses	110,836	151,384	
13	Securitization gain on sale	-	-	
14	Gains and losses due to changes in own credit risk on fair valued liabilities	9,787	-	
15	Defined-benefit pension fund net assets (prepaid pension costs)	334,325	326,717	
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)	672,995	947,407	
<b>Common Equity Tier 1 capital (CET1)</b>				
29	Common Equity Tier 1 capital (CET1) ((A)-(B)) (C)	6,362,588	6,233,256	
<b>Additional Tier 1 capital: instruments (3)</b>				
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	1,570,000	1,570,000
		Qualifying Additional Tier 1 instruments plus related stock surplus issued by special purpose vehicles and other equivalent entities	-	-
33+35	Eligible Tier 1 capital instruments subject to phase-out arrangements included in Additional Tier 1 capital: instruments	303,004	303,004	
36	Additional Tier 1 capital: instruments (D)	1,873,004	1,873,004	
<b>Additional Tier 1 capital: regulatory adjustments</b>				
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)	37,003	33,003	
42	Regulatory adjustments applied to Additional Tier 1 due to insufficient Tier 2 to cover deductions	-	-	
43	Additional Tier 1 capital: regulatory adjustments (E)	37,003	33,003	
<b>Additional Tier 1 capital (AT1)</b>				
44	Additional Tier 1 capital ((D)-(E)) (F)	1,836,001	1,840,001	
<b>Tier 1 capital (T1 = CET1 + AT1)</b>				
45	Tier 1 capital (T1 = CET1 + AT1) ((C)+(F)) (G)	8,198,589	8,073,258	

(in million yen, except percentage)

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Basel III Template No.	Items	a	b	c
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<b>Tier 2 capital: instruments and provisions (4)</b>				
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	1,168,407	1,168,547	
	Tier 2 instruments plus related stock surplus issued by special purpose vehicles and other equivalent entities	-	-	
47+49	Eligible Tier 2 capital instruments subject to phase-out arrangements included in Tier 2: instruments and provisions	478,928	563,367	
50	Total of general allowance for loan losses and eligible provisions included in Tier 2	776	837	
50a	of which: general allowance for loan losses	776	837	
50b	of which: eligible provisions	-	-	
51	Tier 2 capital: instruments and provisions (H)	1,648,112	1,732,752	
<b>Tier 2 capital: regulatory adjustments (5)</b>				
52	Investments in own Tier 2 instruments	-	-	
53	Reciprocal cross-holdings in Tier 2 instruments and other TLAC liabilities	-	-	
54	Investments in the capital and other TLAC liabilities 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 and other TLAC liabilities of banking, financial and insurance entities that are outside the scope of regulatory consolidation (net of eligible short positions)	90,033	90,000	
57	Tier 2 capital: regulatory adjustments (I)	90,033	90,000	
<b>Tier 2 capital (T2)</b>				
58	Tier 2 capital (T2) ((H)-(I) (J))	1,558,079	1,642,752	
<b>Total capital (TC = T1 + T2)</b>				
59	Total capital (TC = T1 + T2) ((G) + (J)) (K)	9,756,669	9,716,010	
<b>Risk weighted assets (6)</b>				
60	Risk weighted assets (L)	50,488,405	53,880,653	
<b>Capital ratio (7)</b>				
61	Common Equity Tier 1 capital ratio ((C)/(L))	12.60%	11.56%	
62	Tier 1 capital ratio ((G)/(L))	16.23%	14.98%	
63	Total capital ratio ((K)/(L))	19.32%	18.03%	
<b>Regulatory adjustments (8)</b>				
72	Non-significant investments in the capital and other TLAC liabilities of other financials that are below the thresholds for deduction (before risk weighting)	409,422	449,412	
73	Significant investments in the common stock of financials that are below the thresholds for deduction (before risk weighting)	168,884	139,885	
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)	164,326	243,659	
<b>Provisions included in Tier 2 capital: instruments and provisions (9)</b>				
76	Provisions (general allowance for loan losses)	776	837	
77	Cap on inclusion of provisions (general allowance for loan losses)	3,860	4,302	
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	271,579	288,085	
<b>Capital instruments subject to phase-out arrangements (10)</b>				
82	Current cap on AT1 instruments subject to phase-out arrangements	440,638	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	478,928	638,571	
85	Amount excluded from T2 due to cap (excess over cap after redemptions and maturities) (if the amount is negative, report as "nil")	61,650	-	