

Explanation of "Composition of Capital Disclosure"

Mizuho Bank [Consolidated]
As of March 31, 2019

(in million yen)

CC2: Reconciliation of regulatory capital to consolidated balance sheet			
Items	a	b	c
	Consolidated balance sheet as in published financial statements	Reference to Template CC1	Cross-reference to Appended template
Assets			
Cash and Due from Banks	42,258,796		
Call Loans and Bills Purchased	626,491		
Receivables under Resale Agreements	9,516,929		
Guarantee Deposits Paid under Securities Borrowing Transactions	100,501		
Other Debt Purchased	2,822,267		
Trading Assets	4,673,624		6-a
Money Held in Trust	504		
Securities	28,790,124		2-b, 6-b
Loans and Bills Discounted	76,228,144		6-c
Foreign Exchange Assets	1,979,171		
Derivatives other than for Trading Assets	1,343,524		6-d
Other Assets	2,981,044		6-e
Tangible Fixed Assets	753,978		
Intangible Fixed Assets	380,007		2-a
Net Defined Benefit Asset	826,396		3
Deferred Tax Assets	27,305		4-a
Customers' Liabilities for Acceptances and Guarantees	6,054,793		
Reserves for Possible Losses on Loans	(280,414)		
Total Assets	179,083,191		
Liabilities			
Deposits	121,262,210		
Negotiable Certificates of Deposit	12,720,197		
Call Money and Bills Sold	1,319,043		
Payables under Repurchase Agreements	10,542,838		
Guarantee Deposits Received under Securities Lending Transactions	305,032		
Commercial Paper	941,181		
Trading Liabilities	2,673,669		6-f
Borrowed Money	7,737,677		8-a
Foreign Exchange Liabilities	740,635		
Short-term Bonds	22,339		
Bonds and Notes	2,093,598		8-b
Derivatives other than for Trading Liabilities	1,182,429		6-g
Other Liabilities	3,161,853		
Reserve for Bonus Payments	41,486		
Reserve for Variable Compensation	1,100		
Net Defined Benefit Liability	6,980		
Reserve for Director and Corporate Auditor Retirement Benefits	447		
Reserve for Possible Losses on Sales of Loans	630		
Reserve for Contingencies	4,910		
Reserve for Reimbursement of Deposits	16,987		
Reserve for Reimbursement of Debentures	25,566		
Deferred Tax Liabilities	156,192		4-b
Deferred Tax Liabilities for Revaluation Reserve for Land	63,315		4-c
Acceptances and Guarantees	6,054,793		
Total Liabilities	171,075,117		
Net Assets			
Common Stock and Preferred Stock	1,404,065		1-a
Capital Surplus	2,211,694		1-b
Retained Earnings	2,651,386		1-c
Total Shareholders' Equity	6,267,145		
Net Unrealized Gains (Losses) on Other Securities	1,084,133		
Deferred Gains or Losses on Hedges	(20,688)		5
Revaluation Reserve for Land	137,772		
Foreign Currency Translation Adjustments	(77,422)		
Remeasurements of Defined Benefit Plans	239,697		
Total Accumulated Other Comprehensive Income	1,363,493	(a)	
Non-Controlling Interests	377,434		7
Total Net Assets	8,008,073		
Total Liabilities and Net Assets	179,083,191		

Note:

The regulatory scope of consolidation is the same as the accounting scope of consolidation.

(Appended template)

1. Shareholders' equity

(1) Consolidated balance sheet

(in million yen)

Ref. No.	Consolidated balance sheet items	As of March 31, 2019	Remarks
1-a	Common Stock and Preferred Stock	1,404,065	Including eligible Tier 1 capital instruments subject to phase-out arrangements
1-b	Capital Surplus	2,211,694	Including eligible Tier 1 capital instruments subject to phase-out arrangements
1-c	Retained Earnings	2,651,386	
	Total Shareholders' Equity	6,267,145	

(2) Composition of capital

Basel III Template No.	Composition of capital disclosure	As of March 31, 2019	Remarks
	Directly issued qualifying common share capital plus related stock surplus and retained earnings	6,267,141	Shareholders' equity attributable to common shares (before adjusting national specific regulatory adjustments (earnings to be distributed))
1a	of which: capital and stock surplus	3,615,755	
2	of which: retained earnings	2,651,386	
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) Consolidated balance sheet

Ref. No.	Consolidated balance sheet items	As of March 31, 2019	Remarks
2-a	Intangible Fixed Assets	380,007	
2-b	Securities	28,790,124	
	of which: share of goodwill of companies accounted for using the equity method	7,508	Share of goodwill of companies accounted for using the equity method
	Income taxes related to above	(113,996)	

(2) Composition of capital

Basel III Template No.	Composition of capital disclosure	As of March 31, 2019	Remarks
8	Goodwill (net of related tax liability, including those equivalent)	12,522	
9	Other intangibles other than goodwill and mortgage servicing rights (net of related tax liability)	260,997	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. Net Defined Benefit Asset

(1) Consolidated balance sheet

Ref. No.	Consolidated balance sheet items	As of March 31, 2019	Remarks
3	Net Defined Benefit Asset	826,396	
	Income taxes related to above	(253,042)	

(2) Composition of capital

Basel III Template No.	Composition of capital disclosure	As of March 31, 2019	Remarks
15	Net Defined Benefit Asset	573,354	

4. Deferred tax assets

(1) Consolidated balance sheet

Ref. No.	Consolidated balance sheet items	As of March 31, 2019	Remarks
4-a	Deferred Tax Assets	27,305	
4-b	Deferred Tax Liabilities	156,192	
4-c	Deferred Tax Liabilities for Revaluation Reserve for Land	63,315	
	Tax effects on intangible fixed assets	113,996	
	Tax effects on net defined benefit asset	253,042	

(2) Composition of capital

Basel III Template No.	Composition of capital disclosure	As of March 31, 2019	Remarks
10	Deferred tax assets that rely on future profitability excluding those arising from temporary differences (net of related tax liability)	8,263	This item does not agree with the amount reported on the consolidated balance sheet due to offsetting of assets and liabilities.
	Deferred tax assets that rely on future profitability arising from temporary differences (net of related tax liability)	179,460	This item does not agree with the amount reported on the consolidated balance sheet due to offsetting of assets and liabilities.
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)	179,460	

5. Deferred gains or losses on derivatives under hedge accounting

(1) Consolidated balance sheet

Ref. No.	Consolidated balance sheet items	As of March 31, 2019	Remarks
5	Deferred Gains or Losses on Hedges	(20,688)	

(2) Composition of capital

Basel III Template No.	Composition of capital disclosure	As of March 31, 2019	Remarks
11	Deferred gains or losses on derivatives under hedge accounting	(20,688)	

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

(1) Consolidated balance sheet

Ref. No.	Consolidated balance sheet items	As of March 31, 2019	Remarks
6-a	Trading Assets	4,673,624	Including trading account securities and derivatives for trading assets
6-b	Securities	28,790,124	
6-c	Loans and Bills Discounted	76,228,144	Including subordinated loans
6-d	Derivatives other than for Trading Assets	1,343,524	
6-e	Other Assets	2,981,044	Including money invested
6-f	Trading Liabilities	2,673,669	Including trading account securities sold
6-g	Derivatives other than for Trading Liabilities	1,182,429	

(2) Composition of capital

Basel III Template No.	Composition of capital disclosure	As of March 31, 2019	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 and other TLAC liabilities	-	
	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)	412,785	
18	Common Equity Tier 1 capital	-	
39	Additional Tier 1 capital	-	
54	Tier 2 capital and other TLAC liabilities	-	
72	Non-significant investments in the capital and other TLAC liabilities of other financials that are below the thresholds for deduction (before risk weighting)	412,785	
	Significant investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions	361,710	
19	Amount exceeding the 10% threshold on specified items	-	
23	Amount exceeding the 15% threshold on specified items	-	
40	Additional Tier 1 capital	56,500	
55	Tier 2 capital and other TLAC liabilities	90,150	
73	Significant investments in the common stock of financials that are below the thresholds for deduction (before risk weighting)	215,059	

7. Non-Controlling interests

(1) Consolidated balance sheet

Ref. No.	Consolidated balance sheet items	As of March 31, 2019	Remarks
7	Non-Controlling Interests	377,434	

(2) Composition of capital

Basel III Template No.	Composition of capital disclosure	As of March 31, 2019	Remarks
5	Common share capital issued by subsidiaries and held by third parties (amount allowed in group CET1)	379	After reflecting amounts eligible for inclusion (non-controlling interest after adjustments)
30-31ab-32	Qualifying Additional Tier 1 instruments plus related stock surplus issued by special purpose vehicles and other equivalent entities	-	After reflecting amounts eligible for inclusion (non-controlling interest after adjustments)
34-35	Additional Tier 1 instruments issued by subsidiaries and held by third parties (amount allowed in group AT1)	21,173	After reflecting amounts eligible for inclusion (non-controlling interest after adjustments)
46	Tier 2 instruments plus related stock surplus issued by special purpose vehicles and other equivalent entities	-	After reflecting amounts eligible for inclusion (non-controlling interest after adjustments)
48-49	Tier 2 instruments issued by subsidiaries and held by third parties (amount allowed in group Tier 2)	4,699	After reflecting amounts eligible for inclusion (non-controlling interest after adjustments)

8. Other capital instruments

(1) Consolidated balance sheet

Ref. No.	Consolidated balance sheet items	As of March 31, 2019	Remarks
8-a	Borrowed Money	7,737,677	
8-b	Bonds and Notes	2,093,598	
	Total	9,831,275	

(2) Composition of capital

Basel III Template No.	Composition of capital disclosure	As of March 31, 2019	Remarks
32	Directly issued qualifying Additional Tier 1 instruments plus related stock surplus of which: classified as liabilities under applicable accounting standards	1,570,000	
46	Directly issued qualifying Tier 2 instruments plus related stock surplus of which: classified as liabilities under applicable accounting standards	1,168,407	