

Explanation of "Composition of Capital Disclosure"

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

(in million yen)

CC2: Reconciliation of regulatory capital to balance sheet				
Items	a	b	c	d
	Balance sheet as in published financial statements	Under regulatory scope of consolidation	Reference to Template CC1	Cross-reference to Appended template
Assets				
Cash and Due from Banks	42,044,263	42,044,263		
Call Loans	516,085	516,085		
Receivables under Resale Agreements	4,226,040	4,226,040		
Guarantee Deposits Paid under Securities Borrowing Transactions	100,501	100,501		
Other Debt Purchased	491,276	491,276		
Trading Assets	3,708,952	3,708,952		6-a
Money Held in Trust	503	503		
Securities	29,475,876	29,471,466		6-b
Loans and Bills Discounted	76,047,363	76,047,363		6-c
Foreign Exchange Assets	2,043,874	2,043,874		
Other Assets	5,897,245	5,897,247		6-d
Tangible Fixed Assets	729,129	729,129		
Intangible Fixed Assets	354,116	354,116		2
Prepaid Pension Cost	481,875	481,875		3
Customers' Liabilities for Acceptances and Guarantees	6,492,905	6,492,905		
Reserves for Possible Losses on Loans	(242,076)	(242,076)		
Reserve for Possible Losses on Investments	(370)	(370)		
Total Assets	172,367,564	172,363,156		
Liabilities				
Deposits	119,411,223	119,411,112		
Negotiable Certificates of Deposit	12,912,548	12,912,548		
Call Money	1,308,045	1,308,045		
Payables under Repurchase Agreements	5,162,334	5,162,334		
Guarantee Deposits Received under Securities Lending Transactions	305,032	305,032		
Commercial Paper	941,181	941,181		
Trading Liabilities	2,577,856	2,577,856		6-e
Borrowed Money	7,998,715	7,691,315		7-a
Foreign Exchange Liabilities	925,879	925,879		
Bonds and Notes	1,968,205	1,968,205		7-b
Other Liabilities	5,169,812	5,169,747		6-f
Reserve for Bonus Payments	22,362	22,362		
Reserve for Variable Compensation	1,100	1,100		
Reserve for Possible Losses on Sales of Loans	630	630		
Reserve for Contingencies	100	100		
Reserve for Reimbursement of Deposits	16,987	16,987		
Reserve for Reimbursement of Debentures	25,566	25,566		
Deferred Tax Liabilities	28,338	28,338		4-b
Deferred Tax Liabilities for Revaluation Reserve for Land	63,315	63,315		4-c
Acceptances and Guarantees	6,492,905	6,492,905		
Total Liabilities	165,332,144	165,024,568		
Net Assets				
Common Stock and Preferred Stock	1,404,065	1,404,065		1-a
Capital Surplus	2,286,328	2,286,328		1-b
Retained Earnings	2,163,735	2,163,903		1-c
Total Shareholders' Equity	5,854,129	5,854,297		
Net Unrealized Gains (Losses) on Other Securities, net of Taxes	1,071,157	1,071,157		
Net Deferred Hedge Gains (Losses), net of Taxes	(27,639)	(27,639)		5
Revaluation Reserve for Land, net of Taxes	137,772	137,772		
Total Valuation and Translation Adjustments	1,181,291	1,181,291	(a)	
Non-Controlling Interests	-	303,000		
Total Net Assets	7,035,420	7,338,588		
Total Liabilities and Net Assets	172,367,564	172,363,156		

(Appended template)

1. Shareholders' equity

(1) Balance sheet

(in million yen)

Ref. No.	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	2,286,328	Including eligible Tier 1 capital instruments subject to phase-out arrangements
1-c	Retained Earnings	2,163,903	
	Total Shareholders' Equity	5,854,297	

(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	5,854,292	Shareholders' equity attributable to common shares (before adjusting national specific regulatory adjustments (earnings to be distributed))
1a	of which: capital and stock surplus	3,690,389	
2	of which: retained earnings	2,163,903	
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) Balance sheet

Ref. No.	Balance sheet items	As of March 31, 2019	Remarks
2	Intangible Fixed Assets	354,116	

Income taxes related to above

(108,430)

(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)	-	
9	Other intangibles other than goodwill and mortgage servicing rights (net of related tax liability)	245,686	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. Defined-benefit pension fund net assets (prepaid pension costs)

(1) Balance sheet

Ref. No.	Balance sheet items	As of March 31, 2019	Remarks
3	Prepaid Pension Cost	481,875	

Income taxes related to above

(147,550)

(2) Composition of capital

Basel III Template No.	Composition of capital disclosure	As of March 31, 2019	Remarks
15	Defined-benefit pension fund net assets (prepaid pension costs)	334,325	

4. Deferred tax assets

(1) Balance sheet

Ref. No.	Balance sheet items	As of March 31, 2019	Remarks
	Deferred Tax Assets	-	
4-b	Deferred Tax Liabilities	28,338	
4-c	Deferred Tax Liabilities for Revaluation Reserve for Land	63,315	

Tax effects on intangible fixed assets

108,430

Tax effects on defined-benefit pension fund net assets (prepaid pension costs)

147,550

(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)	-	This item does not agree with the amount reported on the 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)	164,326	This item does not agree with the amount reported on the 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)	164,326	

5. Deferred gains or losses on derivatives under hedge accounting

(1) Balance sheet

Ref. No.	Balance sheet items	As of March 31, 2019	Remarks
5	Net Deferred Hedge Gains (Losses), net of Taxes	(27,639)	

(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	(27,639)	

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

(1) Balance sheet

Ref. No.	Balance sheet items	As of March 31, 2019	Remarks
6-a	Trading Assets	3,708,952	Including trading account securities and derivatives for trading assets
6-b	Securities	29,471,466	
6-c	Loans and Bills Discounted	76,047,363	Including subordinated loans
6-d	Other Assets	5,897,247	Including Derivatives other than for Trading Assets and money invested
6-e	Trading Liabilities	2,577,856	Including trading account securities sold
6-f	Other Liabilities	5,169,747	Including Derivatives other than for Trading Liabilities

(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)	409,422	
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 of other financials and other TLAC liabilities that are below the thresholds for deduction (before risk weighting)	409,422	
	Significant investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions	295,920	
19	Amount exceeding the 10% threshold on specified items	-	
23	Amount exceeding the 15% threshold on specified items	-	
40	Additional Tier 1 capital	37,003	
55	Tier 2 capital and other TLAC liabilities	90,033	
73	Significant investments in the common stock of financials that are below the thresholds for deduction (before risk weighting)	168,884	

7. Other capital instruments

(1) Balance sheet

Ref. No.	Balance sheet items	As of March 31, 2019	Remarks
7-a	Borrowed Money	7,691,315	
7-b	Bonds and Notes	1,968,205	
	Total	9,659,521	

(2) Composition of capital

Basel III Template No.	Composition of capital disclosure	As of March 31, 2019	Remarks
30-31ab-32	Qualifying Additional Tier 1 instruments plus related stock surplus issued by special purpose vehicles and other equivalent entities	-	
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	Tier 2 instruments plus related stock surplus issued by special purpose vehicles and other equivalent entities	-	
46	Directly issued qualifying Tier 2 instruments plus related stock surplus of which: classified as liabilities under applicable accounting standards	1,168,407	