

## Composition of Capital Disclosure

Mizuho Financial Group [Consolidated]  
As of September 30, 2018

(in million yen, except percentage)

Basel III Template No.	Items	As of September 30, 2018	As of June 30, 2018
<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	7,559,684	7,457,229
1a	of which: capital and stock surplus	3,395,202	3,395,217
2	of which: retained earnings	4,267,569	4,068,721
1c	of which: treasury stock (-)	7,888	6,709
26	of which: national specific regulatory adjustments (earnings to be distributed) (-)	95,197	-
	of which: other than above	-	-
1b	Subscription rights to common shares	714	728
3	Accumulated other comprehensive income and other disclosed reserves	1,542,038	1,683,685
5	Common share capital issued by subsidiaries and held by third parties (amount allowed in group CET1)	11,788	21,676
6	Common Equity Tier 1 capital: instruments and reserves (A)	9,114,225	9,163,320
<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)	776,925	786,906
8	of which: goodwill (net of related tax liability, including those equivalent)	76,910	80,613
9	of which: other intangibles other than goodwill and mortgage servicing rights (net of related tax liability)	700,015	706,293
10	Deferred tax assets that rely on future profitability excluding those arising from temporary differences (net of related tax liability)	43,383	41,731
11	Deferred gains or losses on derivatives under hedge accounting	(123,418)	(88,011)
12	Shortfall of eligible provisions to expected losses	95,020	86,732
13	Securitization gain on sale	6	-
14	Gains and losses due to changes in own credit risk on fair valued liabilities	3,382	3,679
15	Net defined benefit asset	682,547	678,535
16	Investments in own shares (excluding those reported in the net assets section)	2,990	5,847
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)	26,120	16,412
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)	1,506,958	1,531,834
<b>Common Equity Tier 1 capital (CET1)</b>			
29	Common Equity Tier 1 capital (CET1) ((A)-(B)) (C)	7,607,267	7,631,486
<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
		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)	30,891	32,014
33+35	Eligible Tier 1 capital instruments subject to phase-out arrangements included in Additional Tier 1 capital: instruments	303,000	303,000
33	of which: directly issued capital instruments subject to phase out from Additional Tier 1	303,000	303,000
35	of which: instruments issued by subsidiaries subject to phase out	-	-
36	Additional Tier 1 capital: instruments (D)	1,903,891	1,555,014
<b>Additional Tier 1 capital: regulatory adjustments</b>			
37	Investments in own Additional Tier 1 instruments	2,600	800
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)	164	73
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)	76,264	74,373

(in million yen, except percentage)

Basel III Template No.	Items	As of September 30, 2018	As of June 30, 2018
<b>Additional Tier 1 capital (AT1)</b>			
44	Additional Tier 1 capital ((D)-(E)) (F)	1,827,626	1,480,641
<b>Tier 1 capital (T1 = CET1 + AT1)</b>			
45	Tier 1 capital (T1 = CET1 + AT1) ((C)+(F)) (G)	9,434,893	9,112,127
<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	994,185	941,905
	Tier 2 instruments plus related stock surplus issued by special purpose vehicles and other equivalent entities	170,370	165,810
48-49	Tier 2 instruments issued by subsidiaries and held by third parties (amount allowed in group Tier 2)	9,681	12,259
47+49	Eligible Tier 2 capital instruments subject to phase-out arrangements included in Tier 2: instruments and provisions	613,542	635,153
47	of which: directly issued capital instruments subject to phase out from Tier 2	129,106	133,949
49	of which: instruments issued by subsidiaries subject to phase out	484,436	501,203
50	Total of general allowance for loan losses and eligible provisions included in Tier 2	4,457	4,912
50a	of which: general allowance for loan losses	4,457	4,912
50b	of which: eligible provisions	-	-
51	Tier 2 capital: instruments and provisions (H)	1,792,236	1,760,040
<b>Tier 2 capital: regulatory adjustments</b>			
52	Investments in own Tier 2 instruments	2,631	5,561
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)	10,410	6,694
55	Significant investments in the capital banking, financial and insurance entities that are outside the scope of regulatory consolidation (net of eligible short positions)	-	-
57	Tier 2 capital: regulatory adjustments (I)	13,041	12,255
<b>Tier 2 capital (T2)</b>			
58	Tier 2 capital (T2) ((H)-(I)) (J)	1,779,194	1,747,784
<b>Total capital (TC = T1 + T2)</b>			
59	Total capital (TC = T1 + T2) ((G) + (J)) (K)	11,214,088	10,859,912
<b>Risk weighted assets (5)</b>			
60	Risk weighted assets (L)	60,240,051	60,157,998
<b>Capital ratio (consolidated)</b>			
61	Common Equity Tier 1 capital ratio (consolidated) ((C)/(L))	12.62%	12.68%
62	Tier 1 capital ratio (consolidated) ((G)/(L))	15.66%	15.14%
63	Total capital ratio (consolidated) ((K)/(L))	18.61%	18.05%
<b>Regulatory adjustments (6)</b>			
72	Non-significant investments in the capital of other financials that are below the thresholds for deduction (before risk weighting)	763,336	764,788
73	Significant investments in the common stock of financials that are below the thresholds for deduction (before risk weighting)	159,464	141,188
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)	219,310	146,397
<b>Provisions included in Tier 2 capital: instruments and provisions (7)</b>			
76	Provisions (general allowance for loan losses)	4,457	4,912
77	Cap on inclusion of provisions (general allowance for loan losses)	43,176	45,675
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	288,806	289,852
<b>Capital instruments subject to phase-out arrangements (8)</b>			
82	Current cap on AT1 instruments subject to phase-out arrangements	833,255	833,255
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	674,824	674,824
85	Amount excluded from T2 due to cap (excess over cap after redemptions and maturities) (if the amount is negative, report as "nil")	-	-