Composition of Capital Disclosure

Mizuho Bank [Non-Consolidated] As of June 30, 2020

(in million yen, except percentage)

221.2				(in million yen, exc	ept percentage)
CC1:Co	omposit	ion of Capital Disclosure			1
			a	b	С
Basel II	II	Items			D-f
Templa	te No.	items	As of June 30, 2020	As of March 31, 2020	Reference to
					Template CC2
C	ъ .				
		y Tier 1 capital: instruments and reserves (1)			
1a+2-	1c-26	Directly issued qualifying common share capital plus related stock surplus and retained earnings	5,964,012	5,969,372	
1:	a	of which: capital and stock surplus	3,690,227	3,690,389	
	2	of which: retained earnings	2,273,784	2,472,640	
			2,273,764	2,472,040	
1c		of which: treasury stock (-)	-	-	
26		of which: national specific regulatory adjustments (earnings to be distributed) (-)	-	193,657	
		of which: other than above	-	-	
1b		Subscription rights to common shares	_	_	
3		1 6	1 105 050	0.14.500	
		Valuation and translation adjustments and other disclosed reserves	1,105,050	944,588	(a)
6	6	Common Equity Tier 1 capital: instruments and reserves (A)	7,069,062	6,913,961	
Commo	on Equit	y Tier 1 capital: regulatory adjustments (2)			
	1	Total intangible assets (net of related tax liability, excluding those relating to mortgage servicing			
8+	+9		247,867	247,986	
		rights)	*		
8	8	of which: goodwill (net of related tax liability)	-	-	
		of which: other intangibles other than goodwill and mortgage servicing rights (net of related			
9	9		247,867	247,986	
		tax liability)			
10	0	Deferred tax assets that rely on future profitability excluding those arising from temporary			
1	v	differences (net of related tax liability)	-	-	
1	1	Deferred gains or losses on derivatives under hedge accounting	121,469	122,265	
		ë ë		,	
13		Shortfall of eligible provisions to expected losses	11,473	9,188	
13	3	Securitization gain on sale	-	92	1
14	4	Gains and losses due to changes in own credit risk on fair valued liabilities	22,852	18,109	
1:		ů .			
		Defined-benefit pension fund net assets (prepaid pension costs)	392,720	385,942	
10	.6	Investments in own shares (excluding those reported in the net assets section)	1	-	
1	7	Reciprocal cross-holdings in common equity	-	-	
		Investments in the capital of banking, financial and insurance entities that are outside the scope of			
1.	0	1 0,			
13	8	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	0+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	1	-	
2	:1	of which: deferred tax assets arising from temporary differences (net of related tax liability)	-	-	
2:	2	Amount exceeding the 15% threshold on specified items	_		
2:		<u> </u>			
	-	of which: significant investments in the common stock of financials	-	-	
24	24	of which: mortgage servicing rights	-	-	
2:	25	of which: deferred tax assets arising from temporary differences (net of related tax liability)	-	-	
		Regulatory adjustments applied to Common Equity Tier 1 due to insufficient Additional Tier 1 and			
2'	.7		-	-	
		Tier 2 to cover deductions			
23	28	Common Equity Tier 1 capital: regulatory adjustments (B)	796,383	783,584	
Commo	on Fauit	y Tier 1 capital (CET1)			
29			6 272 670	6 120 276	
		Common Equity Tier 1 capital (CET1) ((A)-(B)) (C)	6,272,679	6,130,376	
Additio	nal Tier	1 capital: instruments (3)			
		Directly issued qualifying Additional Tier 1 instruments plus related stock surplus of which:			
30	31a	classified as equity under applicable accounting standards and the breakdown	-	-	1
	211				
	31b	Subscription rights to Additional Tier 1 instruments	-	-	
	32	Directly issued qualifying Additional Tier 1 instruments plus related stock surplus of which:	1,805,000	1,805,000	
	32	classified as liabilities under applicable accounting standards	1,803,000	1,805,000	
		Qualifying Additional Tier 1 instruments plus related stock surplus issued by special purpose			1
	1		-	-	
	l	vehicles and other equivalent entities			
22.	25	Eligible Tier 1 capital instruments subject to phase-out arrangements included in Additional Tier 1			1
33+	+33	capital: instruments	4	4	
2.	6	Additional Tier 1 capital: instruments (D)	1 005 004	1 005 004	
			1,805,004	1,805,004	
		1 capital: regulatory adjustments			
3′	7	Investments in own Additional Tier 1 instruments		-	
38		Reciprocal cross-holdings in Additional Tier 1 instruments	-	-	
<u> </u>	-		-		1
1		Investments in the capital of banking, financial and insurance entities that are outside the scope of			
39	9	regulatory consolidation, net of eligible short positions, where the bank does not own more than	-	-	1
1		10% of the issued common share capital of the entity (amount above 10% threshold)			
		Significant investments in the capital of banking, financial and insurance entities that are outside the			
40	0		30,302	30,302	1
L		scope of regulatory consolidation (net of eligible short positions)	,502	2.5,202	
42	2	Regulatory adjustments applied to Additional Tier 1 due to insufficient Tier 2 to cover deductions	-	-	
4.		Additional Tier 1 capital: regulatory adjustments (E)	30,302	30,302	
			30,302	30,302	
		1 capital (AT1)			
4	4	Additional Tier 1 capital ((D)-(E)) (F)	1,774,702	1,774,702	<u></u> _
Tier 1 c	capital ($\Gamma I = CET1 + AT1)$			
		Tier 1 capital (T1 = CET1 + AT1) ((C)+(F)) (G)	8,047,381	7,905,078	
	-	1.01 - suprime (11 - CD11 + 1111) ((C)+(1)) (O)	0,077,301	1,703,078	L

(in million yen, except percentage)

Based III Rems As of June 30, 2020 As of March 31, 2020 Per Template National Control of the Con	(in million yen, except percenta							
Basel III. Transplate No. Breez Capital instruments and provisions (4) Directly issued qualifying Tier 2 instruments plus related stock surplus of which: classified as equity under applicable accomming studentists and the breakdown Subscription rights to Tier 2 instruments 46 Directly issued qualifying Tier 2 instruments plus related stock surplus of which: classified as labellities under applicable accomming studentists and the breakdown Fer 2 instruments plus related stock surplus of which: classified as labellities under applicable accomming studentists Fer 2 instruments plus related stock surplus of which: classified as labellities under applicable accomming studentists Fer 2 instruments plus related stock surplus of which: classified as labellities under applicable accomming studentists Fer 2 instruments and provisions for the local plus students and other requivalent activities. Fer 3 instruments and advances for from hoses and eligible provisions included in Tier 2 instruments Fer 2 capital instruments and provisions (H) Fer 2 capital instruments in the capital and other TLAC flabilities 1 cuts the common provision of the capital and other TLAC flabilities of banking, financial and insurance entities that are cutside the scorpe of regulatory consolidation, net of eligible short provisions, where the bank does not one more than 10% of the issued common share capital of the entity (mornal above the 10% threshold) 55 Sprintent investments in the capital and other TLAC flabilities of banking, financial and insurance entities that are cutside the scorpe of regulatory consolidation tot of eligible short provisions) 57 Ter 2 capital (TCL 21 v.T2) 58 Ter 2 capital (TCL 21 v.T2) 59 Ter 2 capital (TCL 21 v.T2) 50 Ter 2 capital (TCL 21 v.T2) 50 Ter 2 capital (TCL 21 v.T2) 50 Ter 2 capital (TCL 21 v.T2) 51 Ter 2 capi	CC1:Composition of Capital Disclosure							
Directly issued qualifying Tier 2 instruments plus related stock surplus of which: classified as equity under applicable accounting standards and the breakdown		Items			Reference to Template CC2			
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Subscription rights to Ter 2 instruments and a street stock surplus of which: classified as labilities under applicable accounting standards Ter 2 instruments plus related stock surplus stosed by special purpose vehicles and other equivalent entities 474-49 [Bibli Ter 2 capital instruments plus related stock surplus issued by special purpose vehicles and other equivalent entities 474-49 [Bibli Ter 2 capital instruments subject to phase-out arrangements included in Tier 2: instruments and provisions 50 [50] Total of general allowance for loan losses and eligible provisions included in Tier 2: instruments and provisions 51 [Tier 2 capital instruments and provisions (I) For 3 Instruments in own Tier 2 instruments 52 Instruments in the capital and other TLAC liabilities For 3 Instruments in the capital and other TLAC liabilities of banking, financial and insurance entities that are contain the history controlledation, and of eligible short protitions, where the bank does of the capital capital instruments in the capital and other TLAC liabilities of banking, financial and insurance entities that are contain the history of the isosed common abare capital of the entity (namunal above the 10% dependent) 53 Segritivant investments in the capital and other TLAC liabilities of banking, financial and insurance entities that are outside the scope of regulatory contolidation (net of eligible short positions) 54 Ter 2 capital (Teg Ter 1 + T2) (IO) + (II) (II) (II) (II) (II) (II) (II) (-	-				
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and provisions 50 Total of general allowance for loan losses and eligible provisions included in Tier 2								
50a		and provisions						
50b		<u> </u>	,					
Significant instruments and provisions (H) 1,720,100 1,666,903		· ·	1,646	1,574				
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52 Investments in own Tier 2 instruments			1,720,100	1,000,903				
Significant investments in the capital and other TLAC liabilities								
Investments in the capital and other TLAC liabilities of banking, financial and insurance entities that are outside the scope of regulatory consolidation, not 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) 90,000 90,000 90,000 Tier 2 capital: regulatory adjustments (I) 90,000 90,000 90,000 Tier 2 capital: (T2) 58 Tier 2 capital: (T2) ((H)-(I)) (I) 1,576,903 Total capital (TC = T1 + T2) 59 Total capital (TC = T1 + T2) ((G) + (J)) (K) 9,677,482 9,481,981 (Kisk weighted assets (6) 9,774,82 9,481,981 (Kisk weighted assets (6) 9,774,82 9,481,981 (Kisk weighted assets (6) 1,775,975 (Kisk weighted assets (7) 1,775,975 (Kisk weighted assets (8) 1,775			-	-				
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Tier 2 capital (T2) S8				•				
Total capital (T2) ((H)-(I)) (J)			90,000	90,000				
Total capital (TC = T1 + T2) 59 Total capital (TC = T1 + T2) ((G) + (J)) (K) 89,677,482 9,481,981 Risk weighted assets (6) 60 Risk weighted assets (L) 56,700,160 53,404,453 Capital ratio (7) 61 Common Equity Tier 1 capital ratio ((C)/(L)) 62 Tier 1 capital ratio ((G)/(L)) 63 Total capital ratio ((G)/(L)) 70 Non-significant investments in the capital and other TLAC liabilities of other financials that are below the thresholds for deduction (before risk weighting) 72 Non-significant investments in the common stock of financials that are below the thresholds for deduction (before risk weighting) 73 Significant investments in the common stock of financials that are below the thresholds for deduction (before risk weighting) 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) 76 Provisions included in Tier 2 capital: instruments and provisions (9) 77 Cap on inclusion of provisions (general allowance for loan losses) 78 Provisions (general allowance for loan losses) 80 Provisions (giplic 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 81 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 AT1 instruments subject to phase-out arrangements 85 Amount excluded from T2 due to cap (excess over cap after redemptions and maturities) (if the amount is negative, report as "nil") 86 Amount excluded from T2 due to cap (excess over cap after redemptions and maturities) (if the			1 630 100	1 576 903				
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			319,285					
amount is negative, report as "nil")	85		-	17,977				