

Composition of Capital Disclosure

Mizuho Corporate Bank
As of March 31, 2013

[Non-Consolidated]

(in million yen, in percentage)

Items	Amounts excluded under transitional arrangements	Basel III Template No.
Common Equity Tier 1 capital: instruments and reserves (1)		
Directly issued qualifying common share capital plus related stock surplus and retained earnings	2,993,043	1a+2-1c-26
of which: capital and stock surplus	2,443,305	1a
of which: retained earnings	1,104,167	2
of which: treasury stock (-)	-	1c
of which: national specific regulatory adjustments (earnings to be distributed) (-)	554,429	26
of which: other than above	-	
Subscription rights to common shares	-	1b
Valuation and translation adjustments and other disclosed reserves	598,307	3
Total of items included in Common Equity Tier 1 capital: instruments and reserves subject to phase-out arrangements	-	
Common Equity Tier 1 capital: instruments and reserves (A)	2,993,043	6
Common Equity Tier 1 capital: regulatory adjustments (2)		
Total intangible assets (net of related tax liability, excluding those relating to mortgage servicing rights)	38,342	8+9
of which: goodwill (net of related tax liability)	-	8
of which: other intangibles other than goodwill and mortgage servicing rights (net of related tax liability)	38,342	9
Deferred tax assets that rely on future profitability excluding those arising from temporary differences (net of related tax liability)	-	10
Deferred gains or losses on derivatives under hedge accounting	112,584	11
Shortfall of eligible provisions to expected losses	-	12
Securitisation gain on sale	1,299	13
Gains and losses due to changes in own credit risk on fair valued liabilities	-	14
Defined-benefit pension fund net assets (prepaid pension costs)	80,593	15
Investments in own shares (excluding those reported in the Net assets section)	-	16
Reciprocal cross-holdings in common equity	-	17
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)	166,135	18
Amount exceeding the 10% threshold on specified items	-	19+20+21
of which: significant investments in the common stock of financials	-	19
of which: mortgage servicing rights	-	20
of which: deferred tax assets arising from temporary differences (net of related tax liability)	-	21
Amount exceeding the 15% threshold on specified items	-	22
of which: significant investments in the common stock of financials	-	23
of which: mortgage servicing rights	-	24
of which: deferred tax assets arising from temporary differences (net of related tax liability)	-	25
Regulatory adjustments applied to Common Equity Tier 1 due to insufficient Additional Tier 1 and Tier 2 to cover deductions	-	27
Common Equity Tier 1 capital: regulatory adjustments (B)	-	28
Common Equity Tier 1 capital (CET1)		
Common Equity Tier 1 capital (CET1) ((A)-(B)) (C)	2,993,043	29
Additional Tier 1 capital: instruments (3)		
Directly issued qualifying Additional Tier 1 instruments plus related stock surplus of which: classified as equity under applicable accounting standards and the breakdown	-	31a
Subscription rights to Additional Tier 1 instruments	-	31b
Directly issued qualifying Additional Tier 1 instruments plus related stock surplus of which: classified as liabilities under applicable accounting standards	-	32
Qualifying Additional Tier 1 instruments plus related stock surplus issued by special purpose vehicles and other equivalent entities	-	
Eligible Tier 1 capital instruments subject to phase-out arrangements included in Additional Tier 1 capital: instruments	989,717	33+35
Total of items included in Additional Tier 1 capital: instruments subject to phase-out arrangements	(1,489)	
Amount allowed in AT1 capital subject to phase-out arrangements on valuation and translation adjustments (Article 5, Paragraph 2 of the Additional Clause on the revised FSA Notice)	(1,489)	
Additional Tier 1 capital: instruments (D)	988,227	36
Additional Tier 1 capital: regulatory adjustments		
Investments in own Additional Tier 1 instruments	-	37
Reciprocal cross-holdings in Additional Tier 1 instruments	-	38
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)	1,120	39
Significant investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation (net of eligible short positions)	284,688	40

[Non-Consolidated]

(in million yen, in percentage)

Items		Amounts excluded under transitional arrangements	Basel III Template No.
Total of items included in Additional Tier 1 capital: regulatory adjustments subject to phase-out arrangements	1,299		
Amount allowed in AT1 capital regulatory adjustments subject to phase-out arrangements on regulatory adjustments (Article 7, Paragraph 2 of the Additional Clause on the revised FSA Notice)	1,299		
Regulatory adjustments applied to Additional Tier 1 due to insufficient Tier 2 to cover deductions	-		42
Additional Tier 1 capital: regulatory adjustments (E)	1,299		43
Additional Tier 1 capital (AT1)			
Additional Tier 1 capital ((D)-(E)) (F)	986,928		44
Tier 1 capital (T1 = CET1 + AT1)			
Tier 1 capital (T1 = CET1 + AT1) ((C)+(F)) (G)	3,979,972		45
Tier 2 capital: instruments and provisions (4)			
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	-		46
Tier 2 instruments plus related stock surplus issued by special purpose vehicles and other equivalent entities	-		
Eligible Tier 2 capital instruments subject to phase-out arrangements included in Tier 2: instruments and provisions	646,545		47+49
Total of general allowance for loan losses and eligible provisions included in Tier 2	70,535		50
of which: general allowance for loan losses	690		50a
of which: eligible provisions	69,844		50b
Total of items included in Tier 2 capital: instruments and provisions subject to phase-out arrangements	314,752		
Amount allowed in Tier 2 capital regulatory adjustments subject to phase-out arrangements on valuation and translation adjustments (Article 5, Paragraph 2 of the Additional Clause on the revised FSA Notice)	314,752		
Tier 2 capital: instruments and provisions (H)	1,031,833		51
Tier 2 capital: regulatory adjustments			
Investments in own Tier 2 instruments	-	-	52
Reciprocal cross-holdings in Tier 2 instruments	-	-	53
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)	-	204,527	54
Significant investments in the capital banking, financial and insurance entities that are outside the scope of regulatory consolidation (net of eligible short positions)	-	-	55
Total of items included in Tier 2 capital: regulatory adjustments subject to phase-out arrangements	4,085		
Amount allowed in Tier 2 capital regulatory adjustments subject to phase-out arrangements on regulatory adjustments (Article 7, Paragraph 2 of the Additional Clause on the revised FSA Notice)	4,085		
Tier 2 capital: regulatory adjustments (I)	4,085		57
Tier 2 capital (T2)			
Tier 2 capital (T2) ((H)-(I)) (J)	1,027,747		58
Total capital (TC = T1 + T2)			
Total capital (TC = T1 + T2) ((G) + (J)) (K)	5,007,719		59
Risk weighted assets (5)			
Total of items included in risk weighted assets subject to phase-out arrangements	2,244,401		
Amount allowed in Risk weighted assets subject to phase-out arrangements on regulatory adjustments (Article 7, Paragraph 2 of the Additional Clause on the revised FSA Notice)	2,244,401		
Risk weighted assets (L)	32,663,942		60
Capital ratio			
Common Equity Tier 1 capital ratio ((C)/(L))	9.16%		61
Tier 1 capital ratio ((G)/(L))	12.18%		62
Total capital ratio ((K)/(L))	15.33%		63
Regulatory adjustments (6)			
Non-significant investments in the capital of other financials that are below the thresholds for deduction (before risk weighting)	335,853		72
Significant investments in the common stock of financials that are below the thresholds for deduction (before risk weighting)	78,217		73
Mortgage servicing rights that are below the thresholds for deduction (before risk weighting)	-		74
Deferred tax assets arising from temporary differences that are below the thresholds for deduction (before risk weighting)	-		75
Provisions included in Tier 2 capital: instruments and provisions (7)			
Provisions (general allowance for loan losses)	690		76
Cap on inclusion of provisions (general allowance for loan losses)	1,016		77
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")	69,844		78
Cap for inclusion of provisions in Tier 2 under internal ratings-based approach	171,884		79
Capital instruments subject to phase-out arrangements (8)			
Current cap on AT1 instruments subject to phase-out arrangements	989,717		82
Amount excluded from AT1 due to cap (excess over cap after redemptions and maturities) (if the amount is negative, report as "nil")	109,968		83
Current cap on T2 instruments subject to phase-out arrangements	646,545		84
Amount excluded from T2 due to cap (excess over cap after redemptions and maturities) (if the amount is negative, report as "nil")	71,838		85