

**Composition of Capital Disclosure**

Mizuho Bank [Non-Consolidated]  
As of June 30, 2017

(in million yen, in percentage)

Basel III Template No.	Items	As of June 30, 2017	Amounts excluded under transitional arrangements	As of March 31, 2017	Amounts excluded under transitional arrangements
<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	5,885,477		5,784,823	
1a	of which: capital and stock surplus	3,690,389		3,690,389	
2	of which: retained earnings	2,195,087		2,298,702	
1c	of which: treasury stock (-)	-		-	
26	of which: national specific regulatory adjustments (earnings to be distributed) (-)	-		204,269	
	of which: other than above	-		-	
1b	Subscription rights to common shares	-		-	
3	Valuation and translation adjustments and other disclosed reserves	1,043,132	260,783	998,084	249,521
	Total of items included in Common Equity Tier 1 capital: instruments and reserves subject to phase-out arrangements	-		-	
6	Common Equity Tier 1 capital: instruments and reserves (A)	6,928,609		6,782,907	
<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)	430,509	107,627	419,166	104,791
8	of which: goodwill (net of related tax liability)	-	-	-	-
9	of which: other intangibles other than goodwill and mortgage servicing rights (net of related tax liability)	430,509	107,627	419,166	104,791
10	Deferred tax assets that rely on future profitability excluding those arising from temporary differences (net of related tax liability)	-	-	-	-
11	Deferred gains or losses on derivatives under hedge accounting	4,874	1,218	2,021	505
12	Shortfall of eligible provisions to expected losses	34,981	8,744	36,721	9,169
13	Securitization gain on sale	-	-	-	-
14	Gains and losses due to changes in own credit risk on fair valued liabilities	-	-	-	-
15	Defined-benefit pension fund net assets (prepaid pension costs)	270,974	67,743	267,743	66,935
16	Investments in own shares (excluding those reported in the net assets section)	-	-	-	-
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)	-	-	-	-
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)	741,339		725,652	
<b>Common Equity Tier 1 capital (CET1)</b>					
29	Common Equity Tier 1 capital (CET1) ((A)-(B) (C))	6,187,269		6,057,254	
<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	760,000		760,000	
	Qualifying Additional Tier 1 instruments plus related stock surplus issued by special purpose vehicles and other equivalent entities	-		-	
33+35	Eligible Tier 1 capital instruments subject to phase-out arrangements included in Additional Tier 1 capital: instruments	577,504		577,504	
	Total of items included in Additional Tier 1 capital: instruments subject to phase-out arrangements	-		-	
	of which: foreign currency translation adjustments	-		-	
36	Additional Tier 1 capital: instruments (D)	1,337,504		1,337,504	
<b>Additional Tier 1 capital: regulatory adjustments</b>					
37	Investments in own Additional Tier 1 instruments	-	-	-	-
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)	-	-	-	-
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)	36,963	9,240	73,926	18,481
	Total of items included in Additional Tier 1 capital: regulatory adjustments subject to phase-out arrangements	4,372		4,590	
	of which: goodwill equivalent	-		-	
	of which: intangible fixed assets recognized as a result of a merger	-		-	
	of which: capital increase due to securitization transactions	-		-	
	of which: 50% of excess of expected losses relative to eligible reserves by banks adopting internal ratings-based approach	4,372		4,590	
42	Regulatory adjustments applied to Additional Tier 1 due to insufficient Tier 2 to cover deductions	-		-	
43	Additional Tier 1 capital: regulatory adjustments (E)	41,336		78,516	
<b>Additional Tier 1 capital (AT1)</b>					
44	Additional Tier 1 capital ((D)-(E) (F))	1,296,168		1,258,987	
<b>Tier 1 capital (T1 = CET1 + AT1)</b>					
45	Tier 1 capital (T1 = CET1 + AT1) ((C)+(F) (G))	7,483,438		7,316,242	

(in million yen, in percentage)

Basel III Template No.	Items	As of June 30, 2017	Amounts excluded under transitional arrangements	As of March 31, 2017	Amounts excluded under transitional arrangements
<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	996,000		852,450	
	Tier 2 instruments plus related stock surplus issued by special purpose vehicles and other equivalent entities	-		-	
47+49	Eligible Tier 2 capital instruments subject to phase-out arrangements included in Tier 2: instruments and provisions	798,214		798,214	
50	Total of general allowance for loan losses and eligible provisions included in Tier 2	1,603		1,906	
50a	of which: general allowance for loan losses	1,603		1,906	
50b	of which: eligible provisions	-		-	
	Total of items included in Tier 2 capital: instruments and provisions subject to phase-out arrangements	160,305		154,025	
	of which: 45% of unrealized gains on other securities	141,244		134,928	
	of which: 45% of revaluation reserve for land	19,061		19,097	
51	Tier 2 capital: instruments and provisions (H)	1,956,123		1,806,596	
<b>Tier 2 capital: regulatory adjustments</b>					
52	Investments in own Tier 2 instruments	-	-	-	-
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)	-	-	-	-
55	Significant investments in the capital banking, financial and insurance entities that are outside the scope of regulatory consolidation (net of eligible short positions)	72,000	18,000	180,000	45,000
	Total of items included in Tier 2 capital: regulatory adjustments subject to phase-out arrangements	4,372		4,590	
	of which: investments in the capital banking, financial and insurance entities	-		-	
	of which: 50% of excess of expected losses relative to eligible reserves by banks adopting internal ratings-based approach	4,372		4,590	
57	Tier 2 capital: regulatory adjustments (I)	76,372		184,590	
<b>Tier 2 capital (T2)</b>					
58	Tier 2 capital (T2) ((H)-(I)) (J)	1,879,750		1,622,006	
<b>Total capital (TC = T1 + T2)</b>					
59	Total capital (TC = T1 + T2) ((G) + (J)) (K)	9,363,188		8,938,248	
<b>Risk weighted assets (5)</b>					
	Total of items included in risk weighted assets subject to phase-out arrangements	206,617		228,980	
	of which: intangible assets (net of related tax liability, excluding those relating to mortgage servicing rights)	107,627		104,791	
	of which: deferred tax assets that rely on future profitability excluding those arising from temporary differences (net of related tax liability)	-		-	
	of which: defined-benefit pension fund net assets (prepaid pension costs)	67,743		66,935	
	of which: investments in the capital banking, financial and insurance entities	31,246		57,252	
60	Risk weighted assets (L)	53,800,232		54,052,646	
<b>Capital ratio</b>					
61	Common Equity Tier 1 capital ratio ((C)/(L))	11.50%		11.20%	
62	Tier 1 capital ratio ((G)/(L))	13.90%		13.53%	
63	Total capital ratio ((K)/(L))	17.40%		16.53%	
<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)	533,766		531,956	
73	Significant investments in the common stock of financials that are below the thresholds for deduction (before risk weighting)	139,698		139,718	
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)	143,599		125,140	
<b>Provisions included in Tier 2 capital: instruments and provisions (7)</b>					
76	Provisions (general allowance for loan losses)	1,603		1,906	
77	Cap on inclusion of provisions (general allowance for loan losses)	3,304		3,700	
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	291,797		292,174	
<b>Capital instruments subject to phase-out arrangements (8)</b>					
82	Current cap on AT1 instruments subject to phase-out arrangements	734,396		734,396	
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	798,214		798,214	
85	Amount excluded from T2 due to cap (excess over cap after redemptions and maturities) (if the amount is negative, report as "nil")	18,414		36,948	