

## Composition of Capital Disclosure

Mizuho Bank [Consolidated]  
As of December 31, 2023

(in million yen, except percentage)

CC1:Composition of Capital Disclosure				
Basel III Template No.	Items	a	b	c
		As of December 31, 2023	As of September 30, 2023	Reference to Template CC2
<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	7,287,470	7,063,629	
1a	of which: capital and stock surplus	3,587,840	3,587,840	
2	of which: retained earnings	3,699,629	3,475,789	
1c	of which: treasury stock (-)	-	-	
26	of which: national specific regulatory adjustments (earnings to be distributed) (-)	-	-	
	of which: other than above	-	-	
1b	Subscription rights to common shares	-	-	
3	Accumulated other comprehensive income and other disclosed reserves	807,290	612,647	(a)
5	Common share capital issued by subsidiaries and held by third parties (amount allowed in group CET1)	547	542	
6	Common Equity Tier 1 capital: instruments and reserves (A)	8,095,307	7,676,819	
<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)	389,868	316,832	
8	of which: goodwill (net of related tax liability, including those equivalent)	75,670	11,807	
9	of which: other intangibles other than goodwill and mortgage servicing rights (net of related tax liability)	314,197	305,024	
10	Deferred tax assets that rely on future profitability excluding those arising from temporary differences (net of related tax liability)	5,045	5,280	
11	Deferred gains or losses on derivatives under hedge accounting	(359,763)	(557,214)	
12	Shortfall of eligible provisions to expected losses	-	-	
13	Securitization gain on sale	-	-	
14	Gains and losses due to changes in own credit risk on fair valued liabilities	44,220	58,179	
15	Net defined benefit asset	347,549	390,432	
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)	426,920	213,509	
<b>Common Equity Tier 1 capital (CET1)</b>				
29	Common Equity Tier 1 capital (CET1) ((A)-(B)) (C)	7,668,387	7,463,309	
<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	1,551,000	1,746,000
		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)	11,358	10,867	
33+35	Eligible Tier 1 capital instruments subject to phase-out arrangements included in Additional Tier 1 capital: instruments	/	/	
33	of which: directly issued capital instruments subject to phase out from Additional Tier 1	/	/	
35	of which: instruments issued by subsidiaries subject to phase out	/	/	
36	Additional Tier 1 capital: instruments (D)	1,562,358	1,756,867	
<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)	10,000	10,000	
42	Regulatory adjustments applied to Additional Tier 1 due to insufficient Tier 2 to cover deductions	-	-	
43	Additional Tier 1 capital: regulatory adjustments (E)	10,000	10,000	
<b>Additional Tier 1 capital (AT1)</b>				
44	Additional Tier 1 capital ((D)-(E)) (F)	1,552,358	1,746,867	
<b>Tier 1 capital (T1 = CET1 + AT1)</b>				
45	Tier 1 capital (T1 = CET1 + AT1) ((C)+(F)) (G)	9,220,746	9,210,177	

(in million yen, except percentage)

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Basel III Template No.	Items	a	b	c
		As of December 31, 2023	As of September 30, 2023	Reference to Template CC2
<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	1,436,310	1,486,646	
	Tier 2 instruments plus related stock surplus issued by special purpose vehicles and other equivalent entities	-	-	
48-49	Tier 2 instruments issued by subsidiaries and held by third parties (amount allowed in group Tier 2)	2,194	2,138	
47+49	Eligible Tier 2 capital instruments subject to phase-out arrangements included in Tier 2: instruments and provisions	/	/	
47	of which: directly issued capital instruments subject to phase out from Tier 2	/	/	
49	of which: instruments issued by subsidiaries subject to phase out	/	/	
50	Total of general allowance for loan losses and eligible provisions included in Tier 2	113,908	118,120	
50a	of which: general allowance for loan losses	5,116	5,477	
50b	of which: eligible provisions	108,791	112,642	
51	Tier 2 capital: instruments and provisions (H)	1,552,412	1,606,906	
<b>Tier 2 capital: regulatory adjustments (5)</b>				
52	Investments in own Tier 2 instruments	-	-	
53	Reciprocal cross-holdings in Tier 2 instruments and other TLAC liabilities	-	-	
54	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, 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)	92,573	93,841	
57	Tier 2 capital: regulatory adjustments (I)	92,573	93,841	
<b>Tier 2 capital (T2)</b>				
58	Tier 2 capital (T2) ((H)-(I)) (J)	1,459,839	1,513,064	
<b>Total capital (TC = T1 + T2)</b>				
59	Total capital (TC = T1 + T2) ((G) + (J)) (K)	10,680,586	10,723,242	
<b>Risk weighted assets (6)</b>				
60	Risk weighted assets (L)	70,174,184	71,509,856	
<b>Capital ratio (consolidated) (7)</b>				
61	Common Equity Tier 1 capital ratio (consolidated) ((C)/(L))	10.92%	10.43%	
62	Tier 1 capital ratio (consolidated) ((G)/(L))	13.13%	12.87%	
63	Total capital ratio (consolidated) ((K)/(L))	15.22%	14.99%	
<b>Regulatory adjustments (8)</b>				
72	Non-significant investments in the capital and other TLAC liabilities of other financials that are below the thresholds for deduction (before risk weighting)	380,330	389,022	
73	Significant investments in the common stock of financials that are below the thresholds for deduction (before risk weighting)	285,374	287,378	
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)	443,154	538,645	
<b>Provisions included in Tier 2 capital: instruments and provisions (9)</b>				
76	Provisions (general allowance for loan losses)	5,116	5,477	
77	Cap on inclusion of provisions (general allowance for loan losses)	48,772	47,763	
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")	108,791	112,642	
79	Cap for inclusion of provisions in Tier 2 under internal ratings-based approach	352,271	364,719	
<b>Capital instruments subject to phase-out arrangements (10)</b>				
82	Current cap on AT1 instruments subject to phase-out arrangements	/	/	
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	/	/	
85	Amount excluded from T2 due to cap (excess over cap after redemptions and maturities) (if the amount is negative, report as "nil")	/	/	