

**Disclosure regarding Denominator of Capital Adequacy Ratio Formula**

Mizuho Bank 【Consolidated】  
As of September 30, 2020

(in million yen)

OV1: Overview of Risk-Weighted Assets (RWA)					
Basel III Template No.		a	b	c	d
		RWA		Capital requirements	
		As of September 30, 2020	As of June 30, 2020	As of September 30, 2020	As of June 30, 2020
1	Credit risk (excluding counterparty credit risk)	39,557,684	39,316,709	3,339,250	3,319,367
2	of which: standardized approach (SA)	1,862,331	1,774,680	148,986	141,974
3	of which: internal rating-based (IRB) approach	36,382,433	36,256,310	3,085,230	3,074,535
	of which: significant investments	-	-	-	-
	of which: estimated residual value of lease transactions	-	-	-	-
	others	1,312,919	1,285,717	105,033	102,857
4	Counterparty credit risk (CCR)	3,668,335	3,678,343	299,779	300,532
5	of which: SA-CCR	-	-	-	-
	of which: current exposure method	164,280	130,609	13,816	10,916
6	of which: expected positive exposure (EPE) method	1,054,579	1,066,986	89,312	90,385
	of which: credit valuation adjustment (CVA) risk	1,863,097	1,879,162	149,047	150,333
	of which: central counterparty-related	132,066	135,045	10,565	10,803
	Others	454,311	466,539	37,037	38,093
7	Equity positions in banking book under market-based approach	1,644,503	1,881,120	139,453	159,519
8	Equity investments in funds - Look-through approach	5,753,805	5,555,821	486,630	469,980
9	Equity investments in funds - Mandate-based approach	-	-	-	-
	Equity investments in funds - Simple approach (subject to 250% RW)	-	-	-	-
	Equity investments in funds - Simple approach (subject to 400% RW)	214,352	356,880	18,177	30,263
10	Equity investments in funds - Fall-back approach	123,699	83,929	9,895	6,714
11	Settlement risk	652	2,260	55	191
12	Securitization exposures in banking book	962,436	980,038	76,994	78,403
13	of which: Securitisation IRB approach (SEC-IRBA) or internal assessment approach(IAA)	768,191	786,558	61,455	62,924
14	of which: Securitisation external ratings-based approach (SEC-ERBA)	194,245	193,480	15,539	15,478
15	of which: Securitisation standardised approach (SEC-SA)	-	-	-	-
	of which: 1250% risk weight is applied	-	-	-	-
16	Market risk	1,678,931	1,898,690	134,314	151,895
17	of which: standardized approach (SA)	538,620	475,055	43,089	38,004
18	of which: internal model approaches (IMA)	1,140,311	1,423,634	91,224	113,890
19	Operational risk	2,293,254	2,357,372	183,460	188,589
20	of which: basic indicator approach	524,090	491,456	41,927	39,316
21	of which: standardized approach	-	-	-	-
22	of which: advanced measurement approach	1,769,163	1,865,915	141,533	149,273
23	Exposures of specified items not subject to regulatory adjustments	1,113,988	1,183,243	91,927	97,420
	Amounts included in RWA subject to phase-out arrangements	-	-	-	-
24	Floor adjustment	-	-	-	-
25	Total (after applying the scaling factor)	59,749,250	60,035,956	4,779,940	4,802,876

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CR8:RWA flow statements of credit risk exposures under IRB approach			
No.		RWA	
1	RWA at the end of the previous reporting period	40,249.0	
2	Breakdown of changes during this reporting period	Asset size	(704.7)
3		Portfolio quality	627.2
4		Model updates	-
5		Methodology and policy	-
6		Acquisitions and disposals	-
7		Foreign currency fluctuations	(105.2)
8		Other	2.9
9	RWA at the end of this reporting period	40,069.2	

- Notes: 1. Counterparty credit risk exposures, securitization exposures, and regarded-method exposures are excluded from the amount of credit risk exposures above.
2. Asset size corresponds to the amount of variation in RWA arising from changes in book size and composition, increased assets resulting from origination of new businesses, decreased assets due to matured receivables, etc.
3. Portfolio quality corresponds to the amount of variation in RWA arising from changes in obligor's and facilities' ratings, changes in collateral values and guarantees, etc.
4. Methodology and policy corresponds to the amount of variation in RWA arising from methodological changes in calculations driven by regulatory policy changes including revisions to existing regulations.
5. Foreign currency fluctuations correspond to the amount of variation in RWA arising from the effect of fluctuations in foreign exchange rates involving exposures to transactions denominated in foreign currencies.

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CCR7: RWA flow statements of CCR exposures under EPE method			
No.		RWA	
1	RWA at the end of the previous reporting period	1,066.9	
2	Breakdown of changes during this reporting period	Asset size	(11.7)
3		Credit quality of counterparties	6.5
4		Model updates (EPE only)	-
5		Methodology and policy (EPE only)	-
6		Acquisitions and disposals	-
7		Foreign currency fluctuations	(7.7)
8		Other	0.5
9	RWA at the end of this reporting period	1,054.5	

(Billions of yen)

MR2 : RWA flow statements of market risk exposures under IMA							
No.		A	B	C	D	E	F
		VAR	Stressed VAR	IRC	CRM	Other	Total
1a	RWA at the end of the previous reporting period	529.5	894.0	-	-		1,423.6
1b	Adjustment to RWA at the end of the previous reporting period	3.57	3.24	-	-		3.35
1c	IMA values at the end of the previous reporting period	147.9	275.8	-	-		423.7
2	Breakdown of changes during this reporting period	Change in risk levels	(46.5)	(30.1)	-	-	(76.7)
3		Model updates/changes	-	-	-	-	-
4		Methodology and policy	-	-	-	-	-
5		Acquisitions and disposals	-	-	-	-	-
6		Foreign currency fluctuations	(7.9)	(19.7)	-	-	(27.6)
7	Other	(4.4)	3.5	-	-	(0.8)	
8a	IMA values at the end of this reporting period	88.9	229.4	-	-		318.4
8b	Adjustment to RWA at the end of this reporting period	3.79	3.49	-	-		3.58
8c	RWA at the end of this reporting period	337.7	802.5	-	-		1,140.3