

Disclosure regarding Denominator of Capital Adequacy Ratio Formula

Mizuho Bank [Consolidated]
As of March 31, 2021

(in million yen)

OV1: Overview of Risk-Weighted Assets (RWA)					
Basel III Template No.		a	b	c	d
		RWA		Capital requirements	
		As of March 31, 2021	As of December 31, 2020	As of March 31, 2021	As of December 31, 2020
1	Credit risk (excluding counterparty credit risk)	40,473,971	39,414,771	3,417,529	3,327,459
2	of which: standardized approach (SA)	1,686,497	1,806,706	134,919	144,536
3	of which: internal rating-based (IRB) approach	37,419,052	36,307,855	3,173,135	3,078,906
	of which: significant investments	-	-	-	-
	of which: estimated residual value of lease transactions	-	-	-	-
	others	1,386,634	1,300,209	110,930	104,016
4	Counterparty credit risk (CCR)	3,798,638	3,449,631	310,897	282,336
5	of which: SA-CCR	-	-	-	-
	of which: current exposure method	400,030	144,634	33,743	12,151
6	of which: expected positive exposure (EPE) method	968,218	1,036,977	82,009	87,830
	of which: credit valuation adjustment (CVA) risk	1,847,913	1,654,665	147,833	132,373
	of which: central counterparty-related	125,255	140,495	10,020	11,239
	Others	457,220	472,858	37,291	38,741
7	Equity positions in banking book under market-based approach	3,175,969	2,774,348	269,322	235,264
8	Equity investments in funds - Look-through approach	5,912,649	6,277,125	500,390	531,148
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)	239,760	211,373	20,331	17,924
10	Equity investments in funds - Fall-back approach	146,371	196,594	11,727	15,727
11	Settlement risk	2,186	2,216	185	187
12	Securitization exposures in banking book	1,103,642	1,004,601	88,291	80,368
13	of which: Securitisation IRB approach (SEC-IRBA) or internal assessment approach(IAA)	920,899	811,344	73,671	64,907
14	of which: Securitisation external ratings-based approach (SEC-ERBA)	182,493	193,024	14,599	15,441
15	of which: Securitisation standardised approach (SEC-SA)	249	232	19	18
	of which: 1250% risk weight is applied	-	-	-	-
16	Market risk	1,593,951	1,703,363	127,516	136,269
17	of which: standardized approach (SA)	597,832	619,264	47,826	49,541
18	of which: internal model approaches (IMA)	996,118	1,084,098	79,689	86,727
19	Operational risk	2,260,100	2,292,595	180,808	183,407
20	of which: basic indicator approach	527,479	524,090	42,198	41,927
21	of which: standardized approach	-	-	-	-
22	of which: advanced measurement approach	1,732,621	1,768,505	138,609	141,480
23	Exposures of specified items not subject to regulatory adjustments	1,108,604	1,062,026	91,725	87,839
	Amounts included in RWA subject to phase-out arrangements	-	-	-	-
24	Floor adjustment	-	-	-	-
25	Total (after applying the scaling factor)	62,734,067	61,224,169	5,018,725	4,897,933

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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	41,089.8	
2	Breakdown of changes during this reporting period	Asset size	261.9
3		Portfolio quality	437.9
4		Model updates	-
5		Methodology and policy	-
6		Acquisitions and disposals	-
7		Foreign currency fluctuations	799.3
8		Other	63.1
9	RWA at the end of this reporting period	42,652.2	

- 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	1,036.9	
2	Breakdown of changes during this reporting period	Asset size	(123.0)
3		Credit quality of counterparties	7.6
4		Model updates (EPE only)	-
5		Methodology and policy (EPE only)	-
6		Acquisitions and disposals	-
7		Foreign currency fluctuations	45.7
8		Other	0.8
9	RWA at the end of this reporting period	968.2	

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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	326.2	757.8	-	-		1,084.0
1b	Adjustment to RWA at the end of the previous reporting period	3.45	3.49	-	-		3.47
1c	IMA values at the end of the previous reporting period	94.5	217.0	-	-		311.5
2	Breakdown of changes during this reporting period	Change in risk levels	(4.8)	(82.2)	-	-	(87.0)
3		Model updates/changes	-	-	-	-	-
4		Methodology and policy	-	-	-	-	-
5		Acquisitions and disposals	-	-	-	-	-
6		Foreign currency fluctuations	(29.2)	(17.1)	-	-	(46.3)
7	Other	15.0	127.8	-	-	142.8	
8a	IMA values at the end of this reporting period	75.4	245.4	-	-		320.9
8b	Adjustment to RWA at the end of this reporting period	3.24	3.06	-	-		3.10
8c	RWA at the end of this reporting period	244.7	751.3	-	-		996.1