

Disclosure regarding Denominator of Capital Adequacy Ratio Formula

Mizuho Financial Group [Consolidated]

As of June 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 June 30, 2020	As of March 31, 2020	As of June 30, 2020	As of March 31, 2020
1	Credit risk (excluding counterparty credit risk)	40,524,558	38,378,848	3,419,874	3,237,808
2	of which: standardized approach (SA)	1,971,620	1,943,907	157,729	155,512
3	of which: internal rating-based (IRB) approach	37,064,627	34,895,880	3,143,080	2,959,170
	of which: significant investments	-	-	-	-
	of which: estimated residual value of lease transactions	-	-	-	-
	others	1,488,309	1,539,061	119,064	123,124
4	Counterparty credit risk (CCR)	4,290,680	4,515,574	349,364	367,950
5	of which: SA-CCR	-	-	-	-
	of which: current exposure method	185,564	165,699	15,258	13,700
6	of which: expected positive exposure (EPE) method	1,175,773	1,216,072	98,987	102,437
	of which: credit valuation adjustment (CVA) risk	2,008,347	2,137,870	160,667	171,029
	of which: central counterparty-related	181,889	163,062	14,551	13,044
	Others	739,105	832,869	59,899	67,737
7	Equity positions in banking book under market-based approach	2,363,509	2,327,117	200,425	197,339
8	Equity investments in funds - Look-through approach	5,729,537	5,104,213	484,657	431,577
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)	757,951	588,916	64,274	49,940
10	Equity investments in funds - Fall-back approach	94,762	93,039	7,581	7,443
11	Settlement risk	19,469	17,380	1,650	1,462
12	Securitization exposures in banking book	1,053,239	1,050,808	84,259	84,064
13	of which: Securitisation IRB approach (SEC-IRBA) or internal assessment approach(IAA)	813,354	799,189	65,068	63,935
14	of which: Securitisation external ratings-based approach (SEC-ERBA)	239,412	242,645	19,152	19,411
15	of which: Securitisation standardised approach (SEC-SA)	-	-	-	-
	of which: 1250% risk weight is applied	472	8,973	37	717
16	Market risk	2,690,391	2,476,959	215,231	198,156
17	of which: standardized approach (SA)	1,161,648	1,063,932	92,931	85,114
18	of which: internal model approaches (IMA)	1,528,743	1,413,026	122,299	113,042
19	Operational risk	3,358,635	3,355,977	268,690	268,478
20	of which: basic indicator approach	664,565	664,565	53,165	53,165
21	of which: standardized approach	-	-	-	-
22	of which: advanced measurement approach	2,694,070	2,691,412	215,525	215,312
23	Exposures of specified items not subject to regulatory adjustments	1,440,156	1,548,246	118,420	127,076
	Amounts included in RWA subject to phase-out arrangements	-	-	-	-
24	Floor adjustment	-	-	-	-
25	Total (after applying the scaling factor)	65,180,377	62,141,217	5,214,430	4,971,297

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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	39,610.9	
2	Breakdown of changes during this reporting period	Asset size	1,346.3
3		Portfolio quality	779.1
4		Model updates	-
5		Methodology and policy	-
6		Acquisitions and disposals	-
7		Foreign currency fluctuations	(15.3)
8		Other	17.7
9	RWA at the end of this reporting period	41,738.8	

- 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	1,216.0	
2	Breakdown of changes during this reporting period	Asset size	(47.5)
3		Credit quality of counterparties	10.2
4		Model updates (EPE only)	-
5		Methodology and policy (EPE only)	-
6		Acquisitions and disposals	-
7		Foreign currency fluctuations	(3.4)
8		Other	0.4
9	RWA at the end of this reporting period	1,175.7	

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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	402.3	1,010.6	-	-		1,413.0
1b	Adjustment to RWA at the end of the previous reporting period	2.11	3.60	-	-		3.00
1c	IMA values at the end of the previous reporting period	190.2	280.1	-	-		470.4
2	Breakdown of changes during this reporting period	Change in risk levels	(52.0)	(45.4)	-	-	(97.5)
3		Model updates/changes	-	-	-	-	-
4		Methodology and policy	-	-	-	-	-
5		Acquisitions and disposals	-	-	-	-	-
6		Foreign currency fluctuations	23.6	12.4	-	-	36.1
7		Other	17.4	30.4	-	-	47.9
8a	IMA values at the end of this reporting period	179.3	277.6	-	-		456.9
8b	Adjustment to RWA at the end of this reporting period	3.49	3.24	-	-		3.34
8c	RWA at the end of this reporting period	627.3	901.4	-	-		1,528.7