

Disclosure regarding Denominator of Capital Adequacy Ratio Formula

Mizuho Bank 【Consolidated】
As of December 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 December 31, 2021	As of September 30, 2021	As of December 31, 2021	As of September 30, 2021
1	Credit risk (excluding counterparty credit risk)	40,176,967	40,144,419	3,392,783	3,389,815
2	of which: standardized approach (SA)	1,651,019	1,697,545	132,081	135,803
3	of which: internal rating-based (IRB) approach	37,213,692	37,137,943	3,155,721	3,149,297
	of which: significant investments	-	-	-	-
	of which: estimated residual value of lease transactions	-	-	-	-
	others	1,312,256	1,308,930	104,980	104,714
4	Counterparty credit risk (CCR)	3,525,541	3,561,470	287,754	290,997
5	of which: SA-CCR	-	-	-	-
	of which: current exposure method	123,663	160,765	10,376	13,500
6	of which: expected positive exposure (EPE) method	943,995	1,101,080	79,969	92,908
	of which: credit valuation adjustment (CVA) risk	1,841,195	1,699,769	147,295	135,981
	of which: central counterparty-related	102,718	140,972	8,217	11,277
	Others	513,967	458,882	41,895	37,329
7	Equity positions in banking book under market-based approach	3,218,514	3,799,062	272,930	322,160
8	Equity investments in funds - Look-through approach	5,056,305	5,483,690	427,821	464,045
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)	326,259	119,296	27,666	10,116
10	Equity investments in funds - Fall-back approach	194,407	254,620	15,555	20,379
11	Settlement risk	1,327	19,386	112	1,643
12	Securitization exposures in banking book	963,565	1,018,128	77,085	81,450
13	of which: Securitisation IRB approach (SEC-IRBA) or internal assessment approach(IAA)	837,528	862,531	67,002	69,002
14	of which: Securitisation external ratings-based approach (SEC-ERBA)	125,786	155,345	10,062	12,427
15	of which: Securitisation standardised approach (SEC-SA)	251	251	20	20
	of which: 1250% risk weight is applied	0	0	0	0
16	Market risk	1,495,496	1,458,289	119,639	116,663
17	of which: standardized approach (SA)	440,545	610,946	35,243	48,875
18	of which: internal model approaches (IMA)	1,054,950	847,342	84,396	67,787
19	Operational risk	2,268,799	2,270,139	181,503	181,611
20	of which: basic indicator approach	540,381	540,381	43,230	43,230
21	of which: standardized approach	-	-	-	-
22	of which: advanced measurement approach	1,728,417	1,729,757	138,273	138,380
23	Exposures of specified items not subject to regulatory adjustments	1,427,123	1,064,788	117,544	88,481
	Amounts included in RWA subject to phase-out arrangements	-	-	-	-
24	Floor adjustment	-	-	-	-
25	Total (after applying the scaling factor)	61,504,960	62,092,068	4,920,396	4,967,365

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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	42,916.4	
2	Breakdown of changes during this reporting period	Asset size	(239.2)
3		Portfolio quality	(325.8)
4		Model updates	-
5		Methodology and policy	-
6		Acquisitions and disposals	-
7		Foreign currency fluctuations	387.0
8		Other	40.5
9	RWA at the end of this reporting period	42,778.9	

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	1,101.0	
2	Breakdown of changes during this reporting period	Asset size	(180.2)
3		Credit quality of counterparties	3.8
4		Model updates (EPE only)	-
5		Methodology and policy (EPE only)	-
6		Acquisitions and disposals	-
7		Foreign currency fluctuations	18.8
8		Other	0.4
9	RWA at the end of this reporting period	943.9	

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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	260.7	586.6	-	-		847.3
1b	Adjustment to RWA at the end of the previous reporting period	2.55	2.47	-	-		2.49
1c	IMA values at the end of the previous reporting period	102.1	237.3	-	-		339.5
2	Breakdown of changes during this reporting period	Change in risk levels	27.3	41.0	-	-	68.3
3		Model updates/changes	-	-	-	-	-
4		Methodology and policy	-	-	-	-	-
5		Acquisitions and disposals	-	-	-	-	-
6		Foreign currency fluctuations	(31.9)	37.3	-	-	5.3
7		Other	26.9	(31.3)	-	-	(4.3)
8a	IMA values at the end of this reporting period	124.5	284.3	-	-		408.8
8b	Adjustment to RWA at the end of this reporting period	2.75	2.50	-	-		2.58
8c	RWA at the end of this reporting period	343.5	711.3	-	-		1,054.9