Disclosure regarding Denominator of Capital Adequacy Ratio Formula

Mizuho Bank 【Consolidated】
As of March 31, 2022

(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, 2022	As of December 31, 2021	As of March 31, 2022	As of December 31, 2021
1	Credit risk (excluding counterparty credit risk)	39,760,822	40,176,967	3,356,878	3,392,783
2	of which: standardized approach (SA)	1,709,156	1,651,019	136,732	132,081
3	of which: internal rating-based (IRB) approach	36,669,381	37,213,692	3,109,563	3,155,721
	of which: significant investments	-	-	-	-
	of which: estimated residual value of lease transactions	-	-	-	-
	others	1,382,284	1,312,256	110,582	104,980
4	Counterparty credit risk (CCR)	3,930,115	3,525,541	320,676	287,754
5	of which: SA-CCR	-	-	-	-
	of which: current exposure method	189,338	123,663	15,880	10,376
6	of which: expected positive exposure (EPE) method	931,481	943,995	78,787	79,969
	of which: credit valuation adjustment (CVA) risk	1,986,367	1,841,195	158,909	147,295
	of which: central counterparty-related	130,573	102,718	10,445	8,217
	Others	692,354	513,967	56,652	41,895
7	Equity positions in banking book under market-based approach	2,307,781	3,218,514	195,699	272,930
8	Equity investments in funds - Look-through approach	3,783,068	5,056,305	319,931	427,821
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)	401,270	326,259	34,027	27,666
10	Equity investments in funds - Fall-back approach	209,512	194,407	17,400	15,555
11	Settlement risk	2,605	1,327	217	112
12	Securitization exposures in banking book	939,667	963,565	75,173	77,085
13	of which: Securitisation IRB approach (SEC-IRBA) or internal assessment approach(IAA)	822,694	837,528	65,815	67,002
14	of which: Securitisation external ratings-based approach (SEC-ERBA)	116,669	125,786	9,333	10,062
15	of which: Securitisation standardised approach (SEC-SA)	255	251	20	20
	of which: 1250% risk weight is applied	48	0	3	0
16	Market risk	1,626,359	1,495,496	130,108	119,639
17	of which: standardized approach (SA)	415,215	440,545	33,217	35,243
18	of which: internal model approaches (IMA)	1,211,143	1,054,950	96,891	84,396
19	Operational risk	2,269,822	2,268,799	181,585	181,503
20	of which: basic indicator approach	562,287	540,381	44,982	43,230
21	of which: standardized approach	-	-	-	-
22	of which: advanced measurement approach	1,707,535	1,728,417	136,602	138,273
23	Exposures of specified items not subject to regulatory adjustments	1,707,990	1,427,123	139,392	117,544
	Amounts included in RWA subject to phase-out arrangements	-	-	-	-
24	Floor adjustment	-	-	-	-
25	Total (after applying the scaling factor)	59,638,667	61,504,960	4,771,093	4,920,396

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(Billions of yen)

CR8:RWA flow statements of credit risk exposures under IRB approach			
No.			RWA
1	RWA at the end of the previous reporting period		42,778.9
2	Breakdown of changes during this reporting period	Asset size	(1,118.9)
3		Portfolio quality	(1,083.2)
4		Model updates	-
5		Methodology and policy	-
6		Acquisitions and disposals	-
7		Foreign currency fluctuations	947.5
8		Other	31.2
9	RWA at the end of this reporting period		41,555.5

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		943.9
2	Breakdown of changes during this reporting period	Asset size	(39.3)
3		Credit quality of counterparties	(16.2)
4		Model updates (EPE only)	-
5		Methodology and policy (EPE only)	-
6		Acquisitions and disposals	-
7		Foreign currency fluctuations	41.8
8		Other	1.1
9	RWA at the end of this reporting period		931.4

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(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		343.5	711.3	-	-		1,054.9
1b	Adjustment to RWA at the end of the previous reporting period		2.75	2.50	-	-		2.58
1c	IMA values at the end of the previous reporting period		124.5	284.3	-	-		408.8
2	Breakdown of changes during this reporting period	Change in risk levels	(52.1)	(108.2)	-	-		(160.4)
3		Model updates/changes	-	-	-	-		-
4		Methodology and policy	-	-	-	-		-
5		Acquisitions and disposals	-	-	-	-		-
6		Foreign currency fluctuations	(34.8)	(31.8)	-	-		(66.7)
7		Other	65.7	130.0	-	-		195.7
8a	IMA values at the end of this reporting period		103.1	274.3	-	-		377.5
8b	Adjustment to RWA at the end of this reporting period		3.93	2.93	-	-		3.20
8c	RWA at the end of this reporting period		406.0	805.1	-	-		1,211.1