Disclosure regarding Denominator of Capital Adequacy Ratio Formula

Mizuho Bank 【Consolidated】
As of June 30, 2022

(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, 2022	As of March 31, 2022	As of June 30, 2022	As of March 31, 2022
1	Credit risk (excluding counterparty credit risk)	41,858,022	39,760,822	3,533,504	3,356,878
2	of which: standardized approach (SA)	1,892,769	1,709,156	151,421	136,732
3	of which: internal rating-based (IRB) approach	38,512,981	36,669,381	3,265,900	3,109,563
	of which: significant investments	-	-	-	-
	of which: estimated residual value of lease transactions	-	-	-	-
	others	1,452,272	1,382,284	116,181	110,582
4	Counterparty credit risk (CCR)	3,906,475	3,930,115	319,220	320,676
5	of which: SA-CCR	-	-	-	-
	of which: current exposure method	247,299	189,338	20,770	15,880
6	of which: expected positive exposure (EPE) method	958,144	931,481	81,045	78,787
	of which: credit valuation adjustment (CVA) risk	1,809,876	1,986,367	144,790	158,909
	of which: central counterparty-related	241,897	130,573	19,351	10,445
	Others	649,256	692,354	53,262	56,652
7	Equity positions in banking book under market-based approach	3,241,029	2,307,781	274,839	195,699
8	Equity investments in funds - Look-through approach	4,019,550	3,783,068	339,946	319,931
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)	377,229	401,270	31,989	34,027
10	Equity investments in funds - Fall-back approach	96,141	209,512	7,737	17,400
11	Settlement risk	20,720	2,605	1,756	217
12	Securitization exposures in banking book	1,046,147	939,667	83,691	75,173
13	of which: Securitisation IRB approach (SEC-IRBA) or internal assessment approach(IAA)	922,065	822,694	73,765	65,815
14	of which: Securitisation external ratings-based approach (SEC-ERBA)	123,596	116,669	9,887	9,333
15	of which: Securitisation standardised approach (SEC-SA)	267	255	21	20
	of which: 1250% risk weight is applied	217	48	17	3
16	Market risk	1,728,964	1,626,359	138,317	130,108
17	of which: standardized approach (SA)	425,784	415,215	34,062	33,217
18	of which: internal model approaches (IMA)	1,303,180	1,211,143	104,254	96,891
19	Operational risk	2,269,208	2,269,822	181,536	181,585
20	of which: basic indicator approach	562,287	562,287	44,982	44,982
21	of which: standardized approach	-	-	-	-
22	of which: advanced measurement approach	1,706,921	1,707,535	136,553	136,602
23	Exposures of specified items not subject to regulatory adjustments	2,186,549	1,707,990	177,863	139,392
	Amounts included in RWA subject to phase-out arrangements	-	-	-	-
24	Floor adjustment	-	-	-	-
25	Total (after applying the scaling factor)	63,630,037	59,638,667	5,090,403	4,771,093

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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		41,555.5
2	Breakdown of changes during this reporting period	Asset size	1,931.9
3		Portfolio quality	(201.6)
4		Model updates	-
5		Methodology and policy	-
6		Acquisitions and disposals	-
7		Foreign currency fluctuations	1,546.2
8		Other	(3.6)
9	RWA at the end of this reporting period		44,828.4

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		931.4
2	Breakdown of changes during this reporting period	Asset size	(42.7)
3		Credit quality of counterparties	2.5
4		Model updates (EPE only)	-
5		Methodology and policy (EPE only)	-
6		Acquisitions and disposals	-
7		Foreign currency fluctuations	67.1
8		Other	(0.2)
9	RWA at the end of this reporting period		958.1

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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		406.0	805.1	-	-		1,211.1
1b	Adjustment to RWA at the end of the previous reporting period		3.93	2.93	-	-		3.20
1c	IMA values at the end of the previous reporting period		103.1	274.3	-	-		377.5
2	Breakdown of changes during this reporting period	Change in risk levels	(149.6)	(186.1)	-	-		(335.8)
3		Model updates/changes	-	-	-	-		-
4		Methodology and policy	-	-	-	-		-
5		Acquisitions and disposals	-	-	-	-		-
6		Foreign currency fluctuations	(180.0)	(186.8)	-	-		(366.9)
7		Other	404.0	407.0	-	-		811.0
8a	IMA values at the end of this reporting period		177.4	308.3	-	-		485.8
8b	Adjustment to RWA at the end of this reporting period		2.55	2.75	-	-		2.68
8c	RWA at the end of this reporting period		453.2	849.9	-	-		1,303.1