Disclosure regarding Denominator of Capital Adequacy Ratio Formula

Mizuho Bank 【Consolidated】
As of September 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 September 30, 2022	As of June 30, 2022	As of September 30, 2022	As of June 30, 2022
1	Credit risk (excluding counterparty credit risk)	43,118,187	41,858,022	3,639,502	3,533,504
2	of which: standardized approach (SA)	2,112,829	1,892,769	169,026	151,421
3	of which: internal rating-based (IRB) approach	39,593,210	38,512,981	3,357,504	3,265,900
	of which: significant investments	-	-	-	-
	of which: estimated residual value of lease transactions	-	-	-	-
	others	1,412,146	1,452,272	112,971	116,181
4	Counterparty credit risk (CCR)	4,296,079	3,906,475	350,960	319,220
5	of which: SA-CCR	-	-	-	-
	of which: current exposure method	319,877	247,299	26,783	20,770
6	of which: expected positive exposure (EPE) method	996,302	958,144	84,381	81,045
	of which: credit valuation adjustment (CVA) risk	1,907,786	1,809,876	152,622	144,790
	of which: central counterparty-related	282,708	241,897	22,616	19,351
	Others	789,403	649,256	64,556	53,262
7	Equity positions in banking book under market-based approach	3,554,944	3,241,029	301,459	274,839
8	Equity investments in funds - Look-through approach	3,967,446	4,019,550	335,569	339,946
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)	408,990	377,229	34,682	31,989
10	Equity investments in funds - Fall-back approach	113,006	96,141	9,149	7,737
11	Settlement risk	6,924	20,720	585	1,756
12	Securitization exposures in banking book	1,264,314	1,046,147	101,145	83,691
13	of which: Securitisation IRB approach (SEC-IRBA) or internal assessment approach(IAA)	1,134,221	922,065	90,737	73,765
14	of which: Securitisation external ratings-based approach (SEC-ERBA)	129,363	123,596	10,349	9,887
15	of which: Securitisation standardised approach (SEC-SA)	263	267	21	21
	of which: 1250% risk weight is applied	466	217	37	17
16	Market risk	1,880,051	1,728,964	150,404	138,317
17	of which: standardized approach (SA)	467,204	425,784	37,376	34,062
18	of which: internal model approaches (IMA)	1,412,847	1,303,180	113,027	104,254
19	Operational risk	2,307,480	2,269,208	184,598	181,536
20	of which: basic indicator approach	599,480	562,287	47,958	44,982
21	of which: standardized approach	-	-	-	-
22	of which: advanced measurement approach	1,707,999	1,706,921	136,639	136,553
23	Exposures of specified items not subject to regulatory adjustments	2,363,718	2,186,549	192,256	177,863
	Amounts included in RWA subject to phase-out arrangements	-	-	-	-
24	Floor adjustment	-	-	-	-
25	Total (after applying the scaling factor)	66,253,919	63,630,037	5,300,313	5,090,403

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As of September 30, 2022

(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		44,828.4
2	Breakdown of changes during this reporting period	Asset size	960.8
3		Portfolio quality	(97.2)
4		Model updates	-
5		Methodology and policy	-
6		Acquisitions and disposals	-
7		Foreign currency fluctuations	755.8
8		Other	(48.6)
9	RWA at the end of this reporting period		46,399.2

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.

Mizuho Bank【Consolidated】
As of September 30, 2022

(Billions of yen)

CCR7: RWA flow statements of CCR exposures under EPE method

No.			RWA
1	RWA at the end of the previous reporting period		958.1
2	Breakdown of changes during this reporting period	Asset size	(0.4)
3		Credit quality of counterparties	6.2
4		Model updates (EPE only)	-
5		Methodology and policy (EPE only)	-
6		Acquisitions and disposals	-
7		Foreign currency fluctuations	32.6
8		Other	(0.2)
9	RWA at the end of this reporting period		996.3

Mizuho Bank【Consolidated】
As of September 30, 2022

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MR2：RWA flow statements of market risk exposures under IMA

No.			A VAR	B Stressed VAR	C IRC	D CRM	E Other	F Total
1a	RWA at the end of the previous reporting period		453.2	849.9	-	-		1,303.1
1b	Adjustment to RWA at the end of the previous reporting period		2.55	2.75	-	-		2.68
1c	IMA values at the end of the previous reporting period		177.4	308.3	-	-		485.8
2	Breakdown of changes during this reporting period	Change in risk levels	(52.0)	(49.4)	-	-		(101.4)
3		Model updates/changes	-	-	-	-		-
4		Methodology and policy	-	-	-	-		-
5		Acquisitions and disposals	-	-	-	-		-
6		Foreign currency fluctuations	(75.0)	(75.9)	-	-		(150.9)
7		Other	120.7	105.9	-	-		226.7
8a	IMA values at the end of this reporting period		171.2	288.9	-	-		460.1
8b	Adjustment to RWA at the end of this reporting period		3.14	3.02	-	-		3.07
8c	RWA at the end of this reporting period		539.2	873.6	-	-		1,412.8