Disclosure regarding Denominator of Capital Adequacy Ratio Formula

Mizuho Bank 【Consolidated】
As of March 31, 2023

(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, 2023	As of December 31, 2022	As of March 31, 2023	As of December 31, 2022
1	Credit risk (excluding counterparty credit risk)	41,826,381	42,974,365	3,529,792	3,626,456
2	of which: standardized approach (SA)	2,089,227	2,142,566	167,138	171,405
3	of which: internal rating-based (IRB) approach	38,267,153	39,272,302	3,245,054	3,330,291
	of which: significant investments	-	-	-	-
	of which: estimated residual value of lease transactions	-	-	-	-
	others	1,470,000	1,559,497	117,600	124,759
4	Counterparty credit risk (CCR)	4,025,104	3,895,056	328,594	318,724
5	of which: SA-CCR	-	-	-	-
	of which: current exposure method	259,416	272,401	21,675	22,891
6	of which: expected positive exposure (EPE) method	826,529	902,829	69,997	76,316
	of which: credit valuation adjustment (CVA) risk	1,683,177	1,532,208	134,654	122,576
	of which: central counterparty-related	255,595	272,802	20,447	21,824
	Others	1,000,385	914,814	81,820	75,115
7	Equity positions in banking book under market-based approach	3,671,636	3,668,790	311,354	311,113
8	Equity investments in funds - Look-through approach	4,572,513	4,022,780	386,841	340,257
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)	459,186	495,603	38,938	42,027
10	Equity investments in funds - Fall-back approach	58,841	73,621	4,818	6,007
11	Settlement risk	2,836	1,706	240	142
12	Securitization exposures in banking book	1,389,862	1,267,532	111,189	101,402
13	of which: Securitisation IRB approach (SEC-IRBA) or internal assessment approach(IAA)	1,266,240	1,144,639	101,299	91,571
14	of which: Securitisation external ratings-based approach (SEC-ERBA)	122,635	121,974	9,810	9,757
15	of which: Securitisation standardised approach (SEC-SA)	204	218	16	17
	of which: 1250% risk weight is applied	782	699	62	55
16	Market risk	2,060,322	1,985,634	164,825	158,850
17	of which: standardized approach (SA)	485,467	372,411	38,837	29,792
18	of which: internal model approaches (IMA)	1,574,855	1,613,222	125,988	129,057
19	Operational risk	2,327,173	2,303,124	186,173	184,249
20	of which: basic indicator approach	651,509	599,480	52,120	47,958
21	of which: standardized approach	-	-	-	-
22	of which: advanced measurement approach	1,675,664	1,703,644	134,053	136,291
23	Exposures of specified items not subject to regulatory adjustments	2,049,003	2,232,822	166,977	182,170
	Amounts included in RWA subject to phase-out arrangements	-	-	-	-
24	Floor adjustment	-	-	-	-
25	Total (after applying the scaling factor)	65,371,848	65,892,534	5,229,747	5,271,402

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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		46,062.1
2	Breakdown of changes during this reporting period	Asset size	(871.2)
3		Portfolio quality	(510.6)
4		Model updates	-
5		Methodology and policy	-
6		Acquisitions and disposals	-
7		Foreign currency fluctuations	188.7
8		Other	4.7
9	RWA at the end of this reporting period		44,873.7

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		902.8
2	Breakdown of changes during this reporting period	Asset size	(54.9)
3		Credit quality of counterparties	(27.8)
4		Model updates (EPE only)	-
5		Methodology and policy (EPE only)	-
6		Acquisitions and disposals	-
7		Foreign currency fluctuations	6.6
8		Other	(0.1)
9	RWA at the end of this reporting period		826.5

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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		668.0	945.2	-	-		1,613.2
1b	Adjustment to RWA at the end of the previous reporting period		3.53	3.31	-	-		3.40
1c	IMA values at the end of the previous reporting period		188.8	285.5	-	-		474.4
2	Breakdown of changes during this reporting period	Change in risk levels	90.6	41.8	-	-		132.4
3		Model updates/changes	-	-	-	-		-
4		Methodology and policy	-	-	-	-		-
5		Acquisitions and disposals	-	-	-	-		-
6		Foreign currency fluctuations	(4.0)	(23.3)	-	-		(27.3)
7		Other	(13.5)	17.3	-	-		3.8
8a	IMA values at the end of this reporting period		261.9	321.4	-	-		583.3
8b	Adjustment to RWA at the end of this reporting period		2.59	2.78	-	-		2.69
8c	RWA at the end of this reporting period		680.8	893.9	-	-		1,574.8