Disclosure regarding Denominator of Capital Adequacy Ratio Formula

Mizuho Bank 【Consolidated】
As of September 30, 2023

(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, 2023	As of June 30, 2023	As of September 30, 2023	As of June 30, 2023
1	Credit risk (excluding counterparty credit risk)	43,874,204	43,180,668	3,702,780	3,643,916
2	of which: standardized approach (SA)	2,292,326	2,158,369	183,386	172,669
3	of which: internal rating-based (IRB) approach	40,175,918	39,471,552	3,406,917	3,347,187
	of which: significant investments	-	-	-	-
	of which: estimated residual value of lease transactions	-	-	-	-
	others	1,405,959	1,550,746	112,476	124,059
4	Counterparty credit risk (CCR)	4,709,725	4,566,157	384,999	372,540
5	of which: SA-CCR	-	-	-	-
	of which: current exposure method	408,755	313,116	33,921	26,040
6	of which: expected positive exposure (EPE) method	832,211	1,013,316	70,433	85,343
	of which: credit valuation adjustment (CVA) risk	1,580,954	1,795,360	126,476	143,628
	of which: central counterparty-related	419,952	298,826	33,596	23,906
	Others	1,467,851	1,145,537	120,572	93,621
7	Equity positions in banking book under market-based approach	5,182,790	4,555,127	439,500	386,274
8	Equity investments in funds - Look-through approach	5,281,990	4,678,819	447,010	395,906
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)	468,208	447,562	39,704	37,953
10	Equity investments in funds - Fall-back approach	110,676	69,815	8,990	5,735
11	Settlement risk	2,552	1,693	212	142
12	Securitization exposures in banking book	1,710,458	1,584,244	136,836	126,739
13	of which: Securitisation IRB approach (SEC-IRBA) or internal assessment approach(IAA)	1,582,342	1,456,070	126,587	116,485
14	of which: Securitisation external ratings-based approach (SEC-ERBA)	127,109	127,223	10,168	10,177
15	of which: Securitisation standardised approach (SEC-SA)	187	182	14	14
	of which: 1250% risk weight is applied	819	767	65	61
16	Market risk	2,502,567	2,247,463	200,205	179,797
17	of which: standardized approach (SA)	742,410	679,194	59,392	54,335
18	of which: internal model approaches (IMA)	1,760,156	1,568,268	140,812	125,461
19	Operational risk	2,398,679	2,320,626	191,894	185,650
20	of which: basic indicator approach	735,402	651,509	58,832	52,120
21	of which: standardized approach	-	-	-	-
22	of which: advanced measurement approach	1,663,276	1,669,116	133,062	133,529
23	Exposures of specified items not subject to regulatory adjustments	2,065,060	1,894,384	168,653	154,691
	Amounts included in RWA subject to phase-out arrangements	-	-	-	-
24	Floor adjustment	-	-	-	-
25	Total (after applying the scaling factor)	71,509,856	68,616,855	5,720,788	5,489,348

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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		46,810.2
2	Breakdown of changes during this reporting period	Asset size	1,113.2
3		Portfolio quality	(42.2)
4		Model updates	-
5		Methodology and policy	-
6		Acquisitions and disposals	-
7		Foreign currency fluctuations	424.4
8		Other	(8.0)
9	RWA at the end of this reporting period		48,297.7

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		1,013.3
2	Breakdown of changes during this reporting period	Asset size	(210.3)
3		Credit quality of counterparties	12.2
4		Model updates (EPE only)	-
5		Methodology and policy (EPE only)	-
6		Acquisitions and disposals	-
7		Foreign currency fluctuations	17.3
8		Other	(0.3)
9	RWA at the end of this reporting period		832.2

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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		612.0	956.1	-	-		1,568.2
1b	Adjustment to RWA at the end of the previous reporting period		3.36	3.00	-	-		3.13
1c	IMA values at the end of the previous reporting period		182.1	318.1	-	-		500.3
2	Breakdown of changes during this reporting period	Change in risk levels	80.7	353.3	-	-		434.1
3		Model updates/changes	-	-	-	-		-
4		Methodology and policy	-	-	-	-		-
5		Acquisitions and disposals	-	-	-	-		-
6		Foreign currency fluctuations	(7.4)	(3.7)	-	-		(11.1)
7		Other	(12.8)	(19.5)	-	-		(32.3)
8a	IMA values at the end of this reporting period		242.6	648.3	-	-		890.9
8b	Adjustment to RWA at the end of this reporting period		2.39	1.82	-	-		1.97
8c	RWA at the end of this reporting period		579.9	1,180.1	-	-		1,760.1