

Disclosure regarding Denominator of Capital Adequacy Ratio Formula

Mizuho Bank 【Consolidated】

As of June 30, 2021

(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, 2021	As of March 31, 2021	As of June 30, 2021	As of March 31, 2021
1	Credit risk (excluding counterparty credit risk)	39,957,024	40,473,971	3,373,483	3,417,529
2	of which: standardized approach (SA)	1,690,009	1,686,497	135,200	134,919
3	of which: internal rating-based (IRB) approach	36,858,635	37,419,052	3,125,612	3,173,135
	of which: significant investments	-	-	-	-
	of which: estimated residual value of lease transactions	-	-	-	-
	others	1,408,380	1,386,634	112,670	110,930
4	Counterparty credit risk (CCR)	3,466,296	3,798,638	283,453	310,897
5	of which: SA-CCR	-	-	-	-
	of which: current exposure method	138,425	400,030	11,631	33,743
6	of which: expected positive exposure (EPE) method	1,040,306	968,218	88,105	82,009
	of which: credit valuation adjustment (CVA) risk	1,721,682	1,847,913	137,734	147,833
	of which: central counterparty-related	138,828	125,255	11,106	10,020
	Others	427,053	457,220	34,876	37,291
7	Equity positions in banking book under market-based approach	3,987,702	3,175,969	338,157	269,322
8	Equity investments in funds - Look-through approach	5,949,717	5,912,649	503,533	500,390
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)	183,042	239,760	15,522	20,331
10	Equity investments in funds - Fall-back approach	220,574	146,371	17,646	11,727
11	Settlement risk	2,548	2,186	215	185
12	Securitization exposures in banking book	1,045,265	1,103,642	83,621	88,291
13	of which: Securitisation IRB approach (SEC-IRBA) or internal assessment approach(IAA)	876,679	920,899	70,134	73,671
14	of which: Securitisation external ratings-based approach (SEC-ERBA)	168,352	182,493	13,468	14,599
15	of which: Securitisation standardised approach (SEC-SA)	233	249	18	19
	of which: 1250% risk weight is applied	0	0	0	0
16	Market risk	1,448,932	1,593,951	115,914	127,516
17	of which: standardized approach (SA)	686,364	597,832	54,909	47,826
18	of which: internal model approaches (IMA)	762,567	996,118	61,005	79,689
19	Operational risk	2,262,845	2,260,100	181,027	180,808
20	of which: basic indicator approach	527,479	527,479	42,198	42,198
21	of which: standardized approach	-	-	-	-
22	of which: advanced measurement approach	1,735,365	1,732,621	138,829	138,609
23	Exposures of specified items not subject to regulatory adjustments	1,079,994	1,108,604	89,637	91,725
	Amounts included in RWA subject to phase-out arrangements	-	-	-	-
24	Floor adjustment	-	-	-	-
25	Total (after applying the scaling factor)	62,527,663	62,734,067	5,002,213	5,018,725

Mizuho Bank 【Consolidated】
As of June 30, 2021

(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	42,652.2
2	Breakdown of changes during this reporting period	Asset size
3		Portfolio quality
4		Model updates
5		Methodology and policy
6		Acquisitions and disposals
7		Foreign currency fluctuations
8		Other
9	RWA at the end of this reporting period	42,890.6

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 June 30, 2021

(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	968.2	
2	Breakdown of changes during this reporting period	Asset size	74.6
3		Credit quality of counterparties	(3.0)
4		Model updates (EPE only)	-
5		Methodology and policy (EPE only)	-
6		Acquisitions and disposals	-
7		Foreign currency fluctuations	0.3
8		Other	-
9	RWA at the end of this reporting period	1,040.3	

Mizuho Bank [Consolidated]
As of June 30, 2021

(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	244.7	751.3	-	-		996.1
1b	Adjustment to RWA at the end of the previous reporting period	3.24	3.06	-	-		3.10
1c	IMA values at the end of the previous reporting period	75.4	245.4	-	-		320.9
2	Breakdown of changes during this reporting period	Change in risk levels	(50.1)	(72.2)	-	-	(122.3)
3		Model updates/changes	-	-	-	-	-
4		Methodology and policy	-	-	-	-	-
5		Acquisitions and disposals	-	-	-	-	-
6		Foreign currency fluctuations	2.5	0.1	-	-	2.6
7	Other	52.2	1.3	-	-	53.6	
8a	IMA values at the end of this reporting period	80.2	174.6	-	-		254.8
8b	Adjustment to RWA at the end of this reporting period	3.20	2.89	-	-		2.99
8c	RWA at the end of this reporting period	257.2	505.2	-	-		762.5