

Disclosure regarding Denominator of Capital Adequacy Ratio Formula

Mizuho Bank [Consolidated]
As of September 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 September 30, 2021	As of June 30, 2021	As of September 30, 2021	As of June 30, 2021
1	Credit risk (excluding counterparty credit risk)	40,144,419	39,957,024	3,389,815	3,373,483
2	of which: standardized approach (SA)	1,697,545	1,690,009	135,803	135,200
3	of which: internal rating-based (IRB) approach	37,137,943	36,858,635	3,149,297	3,125,612
	of which: significant investments	-	-	-	-
	of which: estimated residual value of lease transactions	-	-	-	-
	others	1,308,930	1,408,380	104,714	112,670
4	Counterparty credit risk (CCR)	3,561,470	3,466,296	290,997	283,453
5	of which: SA-CCR	-	-	-	-
	of which: current exposure method	160,765	138,425	13,500	11,631
6	of which: expected positive exposure (EPE) method	1,101,080	1,040,306	92,908	88,105
	of which: credit valuation adjustment (CVA) risk	1,699,769	1,721,682	135,981	137,734
	of which: central counterparty-related	140,972	138,828	11,277	11,106
	Others	458,882	427,053	37,329	34,876
7	Equity positions in banking book under market-based approach	3,799,062	3,987,702	322,160	338,157
8	Equity investments in funds - Look-through approach	5,483,690	5,949,717	464,045	503,533
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)	119,296	183,042	10,116	15,522
10	Equity investments in funds - Fall-back approach	254,620	220,574	20,379	17,646
11	Settlement risk	19,386	2,548	1,643	215
12	Securitization exposures in banking book	1,018,128	1,045,265	81,450	83,621
13	of which: Securitisation IRB approach (SEC-IRBA) or internal assessment approach(IAA)	862,531	876,679	69,002	70,134
14	of which: Securitisation external ratings-based approach (SEC-ERBA)	155,345	168,352	12,427	13,468
15	of which: Securitisation standardised approach (SEC-SA)	251	233	20	18
	of which: 1250% risk weight is applied	0	0	0	0
16	Market risk	1,458,289	1,448,932	116,663	115,914
17	of which: standardized approach (SA)	610,946	686,364	48,875	54,909
18	of which: internal model approaches (IMA)	847,342	762,567	67,787	61,005
19	Operational risk	2,270,139	2,262,845	181,611	181,027
20	of which: basic indicator approach	540,381	527,479	43,230	42,198
21	of which: standardized approach	-	-	-	-
22	of which: advanced measurement approach	1,729,757	1,735,365	138,380	138,829
23	Exposures of specified items not subject to regulatory adjustments	1,064,788	1,079,994	88,481	89,637
	Amounts included in RWA subject to phase-out arrangements	-	-	-	-
24	Floor adjustment	-	-	-	-
25	Total (after applying the scaling factor)	62,092,068	62,527,663	4,967,365	5,002,213

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CR8:RWA flow statements of credit risk exposures under IRB approach			
No.		RWA	
1	RWA at the end of the previous reporting period	42,890.6	
2	Breakdown of changes during this reporting period	Asset size	100.7
3		Portfolio quality	(127.2)
4		Model updates	-
5		Methodology and policy	-
6		Acquisitions and disposals	-
7		Foreign currency fluctuations	69.0
8		Other	(16.7)
9	RWA at the end of this reporting period	42,916.4	

- 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	1,040.3	
2	Breakdown of changes during this reporting period	Asset size	61.1
3		Credit quality of counterparties	(4.4)
4		Model updates (EPE only)	-
5		Methodology and policy (EPE only)	-
6		Acquisitions and disposals	-
7		Foreign currency fluctuations	4.0
8		Other	0.0
9	RWA at the end of this reporting period	1,101.0	

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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	257.2	505.2	-	-		762.5	
1b	Adjustment to RWA at the end of the previous reporting period	3.20	2.89	-	-		2.99	
1c	IMA values at the end of the previous reporting period	80.2	174.6	-	-		254.8	
2	Breakdown of changes during this reporting period	Change in risk levels	37.4	63.7	-	-		101.2
3		Model updates/changes	-	-	-	-		-
4		Methodology and policy	-	-	-	-		-
5		Acquisitions and disposals	-	-	-	-		-
6		Foreign currency fluctuations	(9.1)	(10.1)	-	-		(19.2)
7		Other	(6.3)	9.0	-	-		2.6
8a	IMA values at the end of this reporting period	102.1	237.3	-	-		339.5	
8b	Adjustment to RWA at the end of this reporting period	2.55	2.47	-	-		2.49	
8c	RWA at the end of this reporting period	260.7	586.6	-	-		847.3	