

Disclosure regarding Denominator of Capital Adequacy Ratio Formula

Mizuho Bank 【Consolidated】
As of December 31, 2022

(in million yen)

OV1: Overview of Risk-Weighted Assets (RWA)					
Basel III Template No.		a	b	c	d
		RWA		Capital requirements	
		As of December 31, 2022	As of September 30, 2022	As of December 31, 2022	As of September 30, 2022
1	Credit risk (excluding counterparty credit risk)	42,974,365	43,118,187	3,626,456	3,639,502
2	of which: standardized approach (SA)	2,142,566	2,112,829	171,405	169,026
3	of which: internal rating-based (IRB) approach	39,272,302	39,593,210	3,330,291	3,357,504
	of which: significant investments	-	-	-	-
	of which: estimated residual value of lease transactions	-	-	-	-
	others	1,559,497	1,412,146	124,759	112,971
4	Counterparty credit risk (CCR)	3,895,056	4,296,079	318,724	350,960
5	of which: SA-CCR	-	-	-	-
	of which: current exposure method	272,401	319,877	22,891	26,783
6	of which: expected positive exposure (EPE) method	902,829	996,302	76,316	84,381
	of which: credit valuation adjustment (CVA) risk	1,532,208	1,907,786	122,576	152,622
	of which: central counterparty-related	272,802	282,708	21,824	22,616
	Others	914,814	789,403	75,115	64,556
7	Equity positions in banking book under market-based approach	3,668,790	3,554,944	311,113	301,459
8	Equity investments in funds - Look-through approach	4,022,780	3,967,446	340,257	335,569
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)	495,603	408,990	42,027	34,682
10	Equity investments in funds - Fall-back approach	73,621	113,006	6,007	9,149
11	Settlement risk	1,706	6,924	142	585
12	Securitization exposures in banking book	1,267,532	1,264,314	101,402	101,145
13	of which: Securitisation IRB approach (SEC-IRBA) or internal assessment approach(IAA)	1,144,639	1,134,221	91,571	90,737
14	of which: Securitisation external ratings-based approach (SEC-ERBA)	121,974	129,363	9,757	10,349
15	of which: Securitisation standardised approach (SEC-SA)	218	263	17	21
	of which: 1250% risk weight is applied	699	466	55	37
16	Market risk	1,985,634	1,880,051	158,850	150,404
17	of which: standardized approach (SA)	372,411	467,204	29,792	37,376
18	of which: internal model approaches (IMA)	1,613,222	1,412,847	129,057	113,027
19	Operational risk	2,303,124	2,307,480	184,249	184,598
20	of which: basic indicator approach	599,480	599,480	47,958	47,958
21	of which: standardized approach	-	-	-	-
22	of which: advanced measurement approach	1,703,644	1,707,999	136,291	136,639
23	Exposures of specified items not subject to regulatory adjustments	2,232,822	2,363,718	182,170	192,256
	Amounts included in RWA subject to phase-out arrangements	-	-	-	-
24	Floor adjustment	-	-	-	-
25	Total (after applying the scaling factor)	65,892,534	66,253,919	5,271,402	5,300,313

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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	46,399.2	
2	Breakdown of changes during this reporting period	Asset size	701.7
3		Portfolio quality	260.8
4		Model updates	-
5		Methodology and policy	-
6		Acquisitions and disposals	-
7		Foreign currency fluctuations	(1,371.0)
8	Other	71.3	
9	RWA at the end of this reporting period	46,062.1	

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	996.3	
2	Breakdown of changes during this reporting period	Asset size	(39.4)
3		Credit quality of counterparties	0.5
4		Model updates (EPE only)	-
5		Methodology and policy (EPE only)	-
6		Acquisitions and disposals	-
7		Foreign currency fluctuations	(54.7)
8		Other	-
9	RWA at the end of this reporting period	902.8	

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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	539.2	873.6	-	-		1,412.8
1b	Adjustment to RWA at the end of the previous reporting period	3.14	3.02	-	-		3.07
1c	IMA values at the end of the previous reporting period	171.2	288.9	-	-		460.1
2	Breakdown of changes during this reporting period	Change in risk levels	(320.8)	(140.1)	-	-	(460.9)
3		Model updates/changes	-	-	-	-	-
4		Methodology and policy	-	-	-	-	-
5		Acquisitions and disposals	-	-	-	-	-
6		Foreign currency fluctuations	(145.6)	(151.1)	-	-	(296.7)
7		Other	484.1	287.8	-	-	772.0
8a	IMA values at the end of this reporting period	188.8	285.5	-	-		474.4
8b	Adjustment to RWA at the end of this reporting period	3.53	3.31	-	-		3.40
8c	RWA at the end of this reporting period	668.0	945.2	-	-		1,613.2