

Disclosure regarding Denominator of Capital Adequacy Ratio Formula

Mizuho Financial Group [Consolidated]
As of June 30, 2022

(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, 2022	As of March 31, 2022	As of June 30, 2022	As of March 31, 2022
1	Credit risk (excluding counterparty credit risk)	42,934,645	40,885,256	3,622,581	3,449,683
2	of which: standardized approach (SA)	2,097,812	1,937,947	167,824	155,035
3	of which: internal rating-based (IRB) approach	39,127,113	37,263,038	3,317,979	3,159,905
	of which: significant investments	-	-	-	-
	of which: estimated residual value of lease transactions	-	-	-	-
	others	1,709,719	1,684,270	136,777	134,741
4	Counterparty credit risk (CCR)	4,468,107	4,606,704	363,938	374,631
5	of which: SA-CCR	-	-	-	-
	of which: current exposure method	290,899	243,346	24,197	20,169
6	of which: expected positive exposure (EPE) method	1,046,438	1,008,311	87,957	84,793
	of which: credit valuation adjustment (CVA) risk	1,925,085	2,108,205	154,006	168,656
	of which: central counterparty-related	283,465	183,747	22,677	14,699
	Others	922,217	1,063,093	75,098	86,311
7	Equity positions in banking book under market-based approach	3,530,662	2,613,592	299,400	221,632
8	Equity investments in funds - Look-through approach	4,336,932	4,090,892	366,795	345,975
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)	790,359	811,245	67,022	68,793
10	Equity investments in funds - Fall-back approach	115,039	227,679	9,249	18,854
11	Settlement risk	21,685	3,179	1,833	263
12	Securitization exposures in banking book	1,082,620	972,440	86,609	77,795
13	of which: Securitisation IRB approach (SEC-IRBA) or internal assessment approach(IAA)	922,740	823,411	73,819	65,872
14	of which: Securitisation external ratings-based approach (SEC-ERBA)	159,270	148,600	12,741	11,888
15	of which: Securitisation standardised approach (SEC-SA)	267	255	21	20
	of which: 1250% risk weight is applied	342	173	27	13
16	Market risk	2,563,415	2,357,907	205,073	188,632
17	of which: standardized approach (SA)	1,117,036	977,368	89,362	78,189
18	of which: internal model approaches (IMA)	1,446,379	1,380,539	115,710	110,443
19	Operational risk	3,243,689	3,244,374	259,495	259,549
20	of which: basic indicator approach	848,593	848,593	67,887	67,887
21	of which: standardized approach	-	-	-	-
22	of which: advanced measurement approach	2,395,095	2,395,780	191,607	191,662
23	Exposures of specified items not subject to regulatory adjustments	2,588,462	2,109,475	211,167	172,623
	Amounts included in RWA subject to phase-out arrangements	-	-	-	-
24	Floor adjustment	-	-	-	-
25	Total (after applying the scaling factor)	68,664,591	64,730,439	5,493,167	5,178,435

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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	42,778.2	
2	Breakdown of changes during this reporting period	Asset size	1,930.9
3		Portfolio quality	(203.0)
4		Model updates	-
5		Methodology and policy	-
6		Acquisitions and disposals	-
7		Foreign currency fluctuations	1,542.8
8		Other	-
9	RWA at the end of this reporting period	46,048.9	

- 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	1,008.3	
2	Breakdown of changes during this reporting period	Asset size	(30.5)
3		Credit quality of counterparties	2.5
4		Model updates (EPE only)	-
5		Methodology and policy (EPE only)	-
6		Acquisitions and disposals	-
7		Foreign currency fluctuations	65.9
8		Other	0.1
9	RWA at the end of this reporting period	1,046.4	

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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	467.5	912.9	-	-		1,380.5
1b	Adjustment to RWA at the end of the previous reporting period	2.56	2.55	-	-		2.56
1c	IMA values at the end of the previous reporting period	182.3	356.7	-	-		539.0
2	Breakdown of changes during this reporting period	Change in risk levels	(186.6)	(249.7)	-	-	(436.3)
3		Model updates/changes	-	-	-	-	-
4		Methodology and policy	-	-	-	-	-
5		Acquisitions and disposals	-	-	-	-	-
6		Foreign currency fluctuations	(199.6)	(170.4)	-	-	(370.1)
7	Other	398.7	387.8	-	-	786.6	
8a	IMA values at the end of this reporting period	194.8	324.4	-	-		519.2
8b	Adjustment to RWA at the end of this reporting period	2.78	2.78	-	-		2.78
8c	RWA at the end of this reporting period	542.9	903.4	-	-		1,446.3