

Disclosure regarding Denominator of Capital Adequacy Ratio Formula

Mizuho Bank 【Consolidated】
As of December 31, 2023

(in million yen)

OVI: Overview of Risk-Weighted Assets (RWA)					
Basel III Template No.		a	b	c	d
		RWA		Capital requirements	
		As of December 31, 2023	As of September 30, 2023	As of December 31, 2023	As of September 30, 2023
1	Credit risk (excluding counterparty credit risk)	42,861,659	43,874,204	3,616,216	3,702,780
2	of which: standardized approach (SA)	2,377,660	2,292,326	190,212	183,386
3	of which: internal rating-based (IRB) approach	39,017,426	40,175,918	3,308,677	3,406,917
	of which: significant investments	-	-	-	-
	of which: estimated residual value of lease transactions	-	-	-	-
	others	1,466,571	1,405,959	117,325	112,476
4	Counterparty credit risk (CCR)	4,829,693	4,709,725	394,281	384,999
5	of which: SA-CCR	-	-	-	-
	of which: current exposure method	346,183	408,755	28,940	33,921
6	of which: expected positive exposure (EPE) method	866,721	832,211	73,449	70,433
	of which: credit valuation adjustment (CVA) risk	1,856,511	1,580,954	148,520	126,476
	of which: central counterparty-related	387,700	419,952	31,016	33,596
	Others	1,372,577	1,467,851	112,355	120,572
7	Equity positions in banking book under market-based approach	4,820,256	5,182,790	408,757	439,500
8	Equity investments in funds - Look-through approach	5,171,771	5,281,990	437,654	447,010
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)	425,750	468,208	36,103	39,704
10	Equity investments in funds - Fall-back approach	88,977	110,676	7,207	8,990
11	Settlement risk	42,233	2,552	3,577	212
12	Securitization exposures in banking book	1,696,272	1,710,458	135,701	136,836
13	of which: Securitisation IRB approach (SEC-IRBA) or internal assessment approach (IAA)	1,573,744	1,582,342	125,899	126,587
14	of which: Securitisation external ratings-based approach (SEC-ERBA)	121,509	127,109	9,720	10,168
15	of which: Securitisation standardised approach (SEC-SA)	140	187	11	14
	of which: 1250% risk weight is applied	877	819	70	65
16	Market risk	2,914,910	2,502,567	233,192	200,205
17	of which: standardized approach (SA)	953,978	742,410	76,318	59,392
18	of which: internal model approaches (IMA)	1,960,932	1,760,156	156,874	140,812
19	Operational risk	2,401,391	2,398,679	192,111	191,894
20	of which: basic indicator approach	735,402	735,402	58,832	58,832
21	of which: standardized approach	-	-	-	-
22	of which: advanced measurement approach	1,665,989	1,663,276	133,279	133,062
23	Exposures of specified items not subject to regulatory adjustments	1,821,322	2,065,060	149,130	168,653
	Amounts included in RWA subject to phase-out arrangements	-	-	-	-
24	Floor adjustment	-	-	-	-
25	Total (after applying the scaling factor)	70,174,184	71,509,856	5,613,934	5,720,788

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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	48,297.7	
2	Breakdown of changes during this reporting period	Asset size	(1,484.2)
3		Portfolio quality	364.1
4		Model updates	-
5		Methodology and policy	-
6		Acquisitions and disposals	-
7		Foreign currency fluctuations	(709.3)
8		Other	48.7
9	RWA at the end of this reporting period	46,516.9	

- 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	832.2	
2	Breakdown of changes during this reporting period	Asset size	78.1
3		Credit quality of counterparties	(11.8)
4		Model updates (EPE only)	-
5		Methodology and policy (EPE only)	-
6		Acquisitions and disposals	-
7		Foreign currency fluctuations	(32.2)
8		Other	0.4
9	RWA at the end of this reporting period	866.7	

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MR2 : RWA flow statements of market risk exposures under IMA							
No.		A VAR	B Stressed VAR	C IRC	D CRM	E Other	F Total
1a	RWA at the end of the previous reporting period	579.9	1,180.1	-	-		1,760.1
1b	Adjustment to RWA at the end of the previous reporting period	2.39	1.82	-	-		1.97
1c	IMA values at the end of the previous reporting period	242.6	648.3	-	-		890.9
2	Breakdown of changes during this reporting period	Change in risk levels	(68.3)	(345.3)	-	-	(413.6)
3		Model updates/changes	-	-	-	-	-
4		Methodology and policy	-	-	-	-	-
5		Acquisitions and disposals	-	-	-	-	-
6		Foreign currency fluctuations	25.3	72.0	-	-	97.3
7		Other	(38.2)	(41.7)	-	-	(80.0)
8a	IMA values at the end of this reporting period	161.4	333.2	-	-		494.6
8b	Adjustment to RWA at the end of this reporting period	3.71	4.08	-	-		3.96
8c	RWA at the end of this reporting period	599.8	1,361.1	-	-		1,960.9