Disclosure regarding Denominator of Capital Adequacy Ratio Formula

Mizuho Bank 【Consolidated】
As of June 30, 2023

(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, 2023	As of March 31, 2023	As of June 30, 2023	As of March 31, 2023
1	Credit risk (excluding counterparty credit risk)	43,180,668	41,826,381	3,643,916	3,529,792
2	of which: standardized approach (SA)	2,158,369	2,089,227	172,669	167,138
3	of which: internal rating-based (IRB) approach	39,471,552	38,267,153	3,347,187	3,245,054
	of which: significant investments	-	-	-	-
	of which: estimated residual value of lease transactions	-	-	-	-
	others	1,550,746	1,470,000	124,059	117,600
4	Counterparty credit risk (CCR)	4,566,157	4,025,104	372,540	328,594
5	of which: SA-CCR	-	-	-	-
	of which: current exposure method	313,116	259,416	26,040	21,675
6	of which: expected positive exposure (EPE) method	1,013,316	826,529	85,343	69,997
	of which: credit valuation adjustment (CVA) risk	1,795,360	1,683,177	143,628	134,654
	of which: central counterparty-related	298,826	255,595	23,906	20,447
	Others	1,145,537	1,000,385	93,621	81,820
7	Equity positions in banking book under market-based approach	4,555,127	3,671,636	386,274	311,354
8	Equity investments in funds - Look-through approach	4,678,819	4,572,513	395,906	386,841
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)	447,562	459,186	37,953	38,938
10	Equity investments in funds - Fall-back approach	69,815	58,841	5,735	4,818
11	Settlement risk	1,693	2,836	142	240
12	Securitization exposures in banking book	1,584,244	1,389,862	126,739	111,189
13	of which: Securitisation IRB approach (SEC-IRBA) or internal assessment approach(IAA)	1,456,070	1,266,240	116,485	101,299
14	of which: Securitisation external ratings-based approach (SEC-ERBA)	127,223	122,635	10,177	9,810
15	of which: Securitisation standardised approach (SEC-SA)	182	204	14	16
	of which: 1250% risk weight is applied	767	782	61	62
16	Market risk	2,247,463	2,060,322	179,797	164,825
17	of which: standardized approach (SA)	679,194	485,467	54,335	38,837
18	of which: internal model approaches (IMA)	1,568,268	1,574,855	125,461	125,988
19	Operational risk	2,320,626	2,327,173	185,650	186,173
20	of which: basic indicator approach	651,509	651,509	52,120	52,120
21	of which: standardized approach	-	-	-	-
22	of which: advanced measurement approach	1,669,116	1,675,664	133,529	134,053
23	Exposures of specified items not subject to regulatory adjustments	1,894,384	2,049,003	154,691	166,977
	Amounts included in RWA subject to phase-out arrangements	-	-	-	-
24	Floor adjustment	-	-	-	-
25	Total (after applying the scaling factor)	68,616,855	65,371,848	5,489,348	5,229,747

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(Billions of yen)

<table>
<tr><td colspan="4">CR8:RWA flow statements of credit risk exposures under IRB approach</td></tr>
<tr><td>No.</td><td colspan="2"></td><td>RWA</td></tr>
<tr><td>1</td><td colspan="2">RWA at the end of the previous reporting period</td><td>44,873.7</td></tr>
<tr><td>2</td><td rowspan="7">Breakdown of changes during this reporting period</td><td>Asset size</td><td>600.0</td></tr>
<tr><td>3</td><td>Portfolio quality</td><td>(62.9)</td></tr>
<tr><td>4</td><td>Model updates</td><td>-</td></tr>
<tr><td>5</td><td>Methodology and policy</td><td>-</td></tr>
<tr><td>6</td><td>Acquisitions and disposals</td><td>-</td></tr>
<tr><td>7</td><td>Foreign currency fluctuations</td><td>1,422.2</td></tr>
<tr><td>8</td><td>Other</td><td>(22.9)</td></tr>
<tr><td>9</td><td colspan="2">RWA at the end of this reporting period</td><td>46,810.2</td></tr>
</table>

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		826.5
2	Breakdown of changes during this reporting period	Asset size	130.4
3		Credit quality of counterparties	(2.9)
4		Model updates (EPE only)	-
5		Methodology and policy (EPE only)	-
6		Acquisitions and disposals	-
7		Foreign currency fluctuations	58.9
8		Other	0.3
9	RWA at the end of this reporting period		1,013.3

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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		680.8	893.9	-	-		1,574.8
1b	Adjustment to RWA at the end of the previous reporting period		2.59	2.78	-	-		2.69
1c	IMA values at the end of the previous reporting period		261.9	321.4	-	-		583.3
2	Breakdown of changes during this reporting period	Change in risk levels	(121.2)	(52.8)	-	-		(174.0)
3		Model updates/changes	-	-	-	-		-
4		Methodology and policy	-	-	-	-		-
5		Acquisitions and disposals	-	-	-	-		-
6		Foreign currency fluctuations	(177.3)	(108.6)	-	-		(285.9)
7		Other	218.7	158.2	-	-		377.0
8a	IMA values at the end of this reporting period		182.1	318.1	-	-		500.3
8b	Adjustment to RWA at the end of this reporting period		3.36	3.00	-	-		3.13
8c	RWA at the end of this reporting period		612.0	956.1	-	-		1,568.2