Disclosure regarding Denominator of Capital Adequacy Ratio Formula

Mizuho Bank【Non-consolidated】
As of December 31, 2023

(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, 2023	As of September 30, 2023	As of December 31, 2023	As of September 30, 2023
1	Credit risk (excluding counterparty credit risk)	42,033,136	42,954,932	3,557,804	3,636,170
2	of which: standardized approach (SA)	-	-	-	-
3	of which: internal rating-based (IRB) approach	40,657,087	41,619,939	3,447,720	3,529,370
	of which: significant investments	-	-	-	-
	of which: estimated residual value of lease transactions	-	-	-	-
	others	1,376,049	1,334,992	110,083	106,799
4	Counterparty credit risk (CCR)	2,853,373	3,126,918	234,271	257,150
5	of which: SA-CCR	-	-	-	-
	of which: current exposure method	35,309	38,211	2,994	3,240
6	of which: expected positive exposure (EPE) method	684,712	764,919	58,063	64,865
	of which: credit valuation adjustment (CVA) risk	1,274,795	1,308,191	101,983	104,655
	of which: central counterparty-related	328,221	361,098	26,257	28,887
	Others	530,334	654,498	44,972	55,501
7	Equity positions in banking book under market-based approach	4,428,578	4,801,972	375,543	407,207
8	Equity investments in funds - Look-through approach	5,431,674	5,530,934	459,752	468,184
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)	508,692	489,208	43,137	41,484
10	Equity investments in funds - Fall-back approach	89,149	110,848	7,221	9,005
11	Settlement risk	41,381	1,742	3,509	147
12	Securitization exposures in banking book	1,655,943	1,667,217	132,475	133,377
13	of which: Securitisation IRB approach (SEC-IRBA) or internal assessment approach(IAA)	1,533,415	1,539,101	122,673	123,128
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	866,242	1,005,339	69,299	80,427
17	of which: standardized approach (SA)	152,044	149,238	12,163	11,939
18	of which: internal model approaches (IMA)	714,197	856,101	57,135	68,488
19	Operational risk	1,665,989	1,663,276	133,279	133,062
20	of which: basic indicator approach	-	-	-	-
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	1,399,736	1,692,779	113,635	137,233
	Amounts included in RWA subject to phase-out arrangements	-	-	-	-
24	Floor adjustment	-	-	-	-
25	Total (after applying the scaling factor)	64,124,123	66,293,134	5,129,929	5,303,450