Disclosure regarding Denominator of Capital Adequacy Ratio Formula

Mizuho Bank【Non-consolidated】
As of September 30, 2021

(in million yen)

OV1: Overview of Risk-Weighted Assets (RWA)

Basel III Template No.		a	b	c	d
		RWA		Capital requirements	
		As of September 30, 2021	As of June 30, 2021	As of September 30, 2021	As of June 30, 2021
1	Credit risk (excluding counterparty credit risk)	39,295,217	39,219,381	3,326,329	3,319,312
2	of which: standardized approach (SA)	-	-	-	-
3	of which: internal rating-based (IRB) approach	38,065,114	37,867,029	3,227,921	3,211,124
	of which: significant investments	-	-	-	-
	of which: estimated residual value of lease transactions	-	-	-	-
	others	1,230,103	1,352,352	98,408	108,188
4	Counterparty credit risk (CCR)	2,123,700	2,322,679	174,245	190,447
5	of which: SA-CCR	-	-	-	-
	of which: current exposure method	32,609	31,338	2,765	2,657
6	of which: expected positive exposure (EPE) method	746,075	787,194	63,267	66,754
	of which: credit valuation adjustment (CVA) risk	1,152,129	1,282,684	92,170	102,614
	of which: central counterparty-related	65,379	74,771	5,230	5,981
	Others	127,506	146,690	10,812	12,439
7	Equity positions in banking book under market-based approach	3,473,820	3,667,766	294,579	311,026
8	Equity investments in funds - Look-through approach	5,703,053	6,177,254	482,654	522,829
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)	140,669	198,815	11,928	16,859
10	Equity investments in funds - Fall-back approach	253,839	220,574	20,317	17,646
11	Settlement risk	19,339	2,517	1,639	213
12	Securitization exposures in banking book	994,656	1,022,986	79,572	81,838
13	of which: Securitisation IRB approach (SEC-IRBA) or internal assessment approach(IAA)	839,060	854,400	67,124	68,352
14	of which: Securitisation external ratings-based approach (SEC-ERBA)	155,345	168,352	12,427	13,468
15	of which: Securitisation standardised approach (SEC-SA)	251	233	20	18
	of which: 1250% risk weight is applied	0	0	0	0
16	Market risk	787,158	819,413	62,972	65,553
17	of which: standardized approach (SA)	258,386	256,201	20,670	20,496
18	of which: internal model approaches (IMA)	528,772	563,212	42,301	45,056
19	Operational risk	1,729,757	1,735,365	138,380	138,829
20	of which: basic indicator approach	-	-	-	-
21	of which: standardized approach	-	-	-	-
22	of which: advanced measurement approach	1,729,757	1,735,365	138,380	138,829
23	Exposures of specified items not subject to regulatory adjustments	770,038	794,183	63,709	65,630
	Amounts included in RWA subject to phase-out arrangements	-	-	-	-
24	Floor adjustment	-	-	-	-
25	Total (after applying the scaling factor)	58,204,140	59,127,328	4,656,331	4,730,186