Disclosure regarding Denominator of Capital Adequacy Ratio Formula

Mizuho Bank【Non-consolidated】
As of December 31, 2021

(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, 2021	As of September 30, 2021	As of December 31, 2021	As of September 30, 2021
1	Credit risk (excluding counterparty credit risk)	39,220,083	39,295,217	3,320,047	3,326,329
2	of which: standardized approach (SA)	-	-	-	-
3	of which: internal rating-based (IRB) approach	38,008,476	38,065,114	3,223,118	3,227,921
	of which: significant investments	-	-	-	-
	of which: estimated residual value of lease transactions	-	-	-	-
	others	1,211,606	1,230,103	96,928	98,408
4	Counterparty credit risk (CCR)	2,355,666	2,123,700	192,904	174,245
5	of which: SA-CCR	-	-	-	-
	of which: current exposure method	27,229	32,609	2,309	2,765
6	of which: expected positive exposure (EPE) method	738,692	746,075	62,641	63,267
	of which: credit valuation adjustment (CVA) risk	1,362,765	1,152,129	109,021	92,170
	of which: central counterparty-related	65,470	65,379	5,237	5,230
	Others	161,507	127,506	13,695	10,812
7	Equity positions in banking book under market-based approach	2,890,923	3,473,820	245,150	294,579
8	Equity investments in funds - Look-through approach	5,254,127	5,703,053	444,611	482,654
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)	348,061	140,669	29,515	11,928
10	Equity investments in funds - Fall-back approach	193,430	253,839	15,476	20,317
11	Settlement risk	1,265	19,339	107	1,639
12	Securitization exposures in banking book	943,760	994,656	75,500	79,572
13	of which: Securitisation IRB approach (SEC-IRBA) or internal assessment approach(IAA)	817,723	839,060	65,417	67,124
14	of which: Securitisation external ratings-based approach (SEC-ERBA)	125,786	155,345	10,062	12,427
15	of which: Securitisation standardised approach (SEC-SA)	251	251	20	20
	of which: 1250% risk weight is applied	0	0	0	0
16	Market risk	748,364	787,158	59,869	62,972
17	of which: standardized approach (SA)	142,074	258,386	11,365	20,670
18	of which: internal model approaches (IMA)	606,290	528,772	48,503	42,301
19	Operational risk	1,728,417	1,729,757	138,273	138,380
20	of which: basic indicator approach	-	-	-	-
21	of which: standardized approach	-	-	-	-
22	of which: advanced measurement approach	1,728,417	1,729,757	138,273	138,380
23	Exposures of specified items not subject to regulatory adjustments	1,112,211	770,038	91,082	63,709
	Amounts included in RWA subject to phase-out arrangements	-	-	-	-
24	Floor adjustment	-	-	-	-
25	Total (after applying the scaling factor)	57,656,757	58,204,140	4,612,540	4,656,331