Disclosure regarding Denominator of Capital Adequacy Ratio Formula

Mizuho Bank【Non-consolidated】
As of March31, 2022

(in million yen)

OV1: Overview of Risk-Weighted Assets (RWA)					
Basel III Template No.		a	b	c	d
		RWA		Capital requirements	
		As of March 31, 2022	As of December 31, 2021	As of March 31, 2022	As of December 31, 2021
1	Credit risk (excluding counterparty credit risk)	39,335,054	39,220,083	3,329,445	3,320,047
2	of which: standardized approach (SA)	-	-	-	-
3	of which: internal rating-based (IRB) approach	38,050,337	38,008,476	3,226,668	3,223,118
	of which: significant investments	-	-	-	-
	of which: estimated residual value of lease transactions	-	-	-	-
	others	1,284,717	1,211,606	102,777	96,928
4	Counterparty credit risk (CCR)	2,453,017	2,355,666	201,078	192,904
5	of which: SA-CCR	-	-	-	-
	of which: current exposure method	41,990	27,229	3,560	2,309
6	of which: expected positive exposure (EPE) method	703,276	738,692	59,637	62,641
	of which: credit valuation adjustment (CVA) risk	1,351,281	1,362,765	108,102	109,021
	of which: central counterparty-related	94,091	65,470	7,527	5,237
	Others	262,377	161,507	22,249	13,695
7	Equity positions in banking book under market-based approach	1,985,352	2,890,923	168,357	245,150
8	Equity investments in funds - Look-through approach	4,041,912	5,254,127	341,885	444,611
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)	397,451	348,061	33,703	29,515
10	Equity investments in funds - Fall-back approach	209,512	193,430	17,400	15,476
11	Settlement risk	1,909	1,265	161	107
12	Securitization exposures in banking book	900,054	943,760	72,004	75,500
13	of which: Securitisation IRB approach (SEC-IRBA) or internal assessment approach(IAA)	783,081	817,723	62,646	65,417
14	of which: Securitisation external ratings-based approach (SEC-ERBA)	116,669	125,786	9,333	10,062
15	of which: Securitisation standardised approach (SEC-SA)	255	251	20	20
	of which: 1250% risk weight is applied	48	0	3	0
16	Market risk	889,252	748,364	71,140	59,869
17	of which: standardized approach (SA)	106,912	142,074	8,553	11,365
18	of which: internal model approaches (IMA)	782,339	606,290	62,587	48,503
19	Operational risk	1,707,535	1,728,417	136,602	138,273
20	of which: basic indicator approach	-	-	-	-
21	of which: standardized approach	-	-	-	-
22	of which: advanced measurement approach	1,707,535	1,728,417	136,602	138,273
23	Exposures of specified items not subject to regulatory adjustments	1,508,496	1,112,211	122,467	91,082
	Amounts included in RWA subject to phase-out arrangements	-	-	-	-
24	Floor adjustment	-	-	-	-
25	Total (after applying the scaling factor)	56,178,111	57,656,757	4,494,248	4,612,540