Disclosure regarding Denominator of Capital Adequacy Ratio Formula

Mizuho Bank【Non-consolidated】
As of June 30, 2022

(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, 2022	As of March 31, 2022	As of June 30, 2022	As of March 31, 2022
1	Credit risk (excluding counterparty credit risk)	41,184,998	39,335,054	3,486,674	3,329,445
2	of which: standardized approach (SA)	-	-	-	-
3	of which: internal rating-based (IRB) approach	39,973,971	38,050,337	3,389,792	3,226,668
	of which: significant investments	-	-	-	-
	of which: estimated residual value of lease transactions	-	-	-	-
	others	1,211,027	1,284,717	96,882	102,777
4	Counterparty credit risk (CCR)	2,645,661	2,453,017	216,957	201,078
5	of which: SA-CCR	-	-	-	-
	of which: current exposure method	43,768	41,990	3,711	3,560
6	of which: expected positive exposure (EPE) method	786,674	703,276	66,709	59,637
	of which: credit valuation adjustment (CVA) risk	1,335,163	1,351,281	106,813	108,102
	of which: central counterparty-related	205,467	94,091	16,437	7,527
	Others	274,588	262,377	23,285	22,249
7	Equity positions in banking book under market-based approach	2,890,075	1,985,352	245,078	168,357
8	Equity investments in funds - Look-through approach	4,268,615	4,041,912	361,067	341,885
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)	375,141	397,451	31,811	33,703
10	Equity investments in funds - Fall-back approach	96,282	209,512	7,749	17,400
11	Settlement risk	20,523	1,909	1,740	161
12	Securitization exposures in banking book	1,007,605	900,054	80,608	72,004
13	of which: Securitisation IRB approach (SEC-IRBA) or internal assessment approach(IAA)	883,523	783,081	70,681	62,646
14	of which: Securitisation external ratings-based approach (SEC-ERBA)	123,596	116,669	9,887	9,333
15	of which: Securitisation standardised approach (SEC-SA)	267	255	21	20
	of which: 1250% risk weight is applied	217	48	17	3
16	Market risk	838,653	889,252	67,092	71,140
17	of which: standardized approach (SA)	91,085	106,912	7,286	8,553
18	of which: internal model approaches (IMA)	747,568	782,339	59,805	62,587
19	Operational risk	1,706,921	1,707,535	136,553	136,602
20	of which: basic indicator approach	-	-	-	-
21	of which: standardized approach	-	-	-	-
22	of which: advanced measurement approach	1,706,921	1,707,535	136,553	136,602
23	Exposures of specified items not subject to regulatory adjustments	1,923,179	1,508,496	155,706	122,467
	Amounts included in RWA subject to phase-out arrangements	-	-	-	-
24	Floor adjustment	-	-	-	-
25	Total (after applying the scaling factor)	59,888,023	56,178,111	4,791,041	4,494,248