Disclosure regarding Denominator of Capital Adequacy Ratio Formula

Mizuho Bank【Non-consolidated】
As of September 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 September 30, 2022	As of June 30, 2022	As of September 30, 2022	As of June 30, 2022
1	Credit risk (excluding counterparty credit risk)	42,381,498	41,184,998	3,587,821	3,486,674
2	of which: standardized approach (SA)	-	-	-	-
3	of which: internal rating-based (IRB) approach	41,104,584	39,973,971	3,485,668	3,389,792
	of which: significant investments	-	-	-	-
	of which: estimated residual value of lease transactions	-	-	-	-
	others	1,276,914	1,211,027	102,153	96,882
4	Counterparty credit risk (CCR)	2,860,561	2,645,661	234,631	216,957
5	of which: SA-CCR	-	-	-	-
	of which: current exposure method	46,788	43,768	3,967	3,711
6	of which: expected positive exposure (EPE) method	867,565	786,674	73,569	66,709
	of which: credit valuation adjustment (CVA) risk	1,416,784	1,335,163	113,342	106,813
	of which: central counterparty-related	238,309	205,467	19,064	16,437
	Others	291,113	274,588	24,686	23,285
7	Equity positions in banking book under market-based approach	3,195,321	2,890,075	270,963	245,078
8	Equity investments in funds - Look-through approach	4,236,774	4,268,615	358,409	361,067
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)	408,350	375,141	34,628	31,811
10	Equity investments in funds - Fall-back approach	113,147	96,282	9,161	7,749
11	Settlement risk	6,656	20,523	564	1,740
12	Securitization exposures in banking book	1,235,324	1,007,605	98,825	80,608
13	of which: Securitisation IRB approach (SEC-IRBA) or internal assessment approach(IAA)	1,105,231	883,523	88,418	70,681
14	of which: Securitisation external ratings-based approach (SEC-ERBA)	129,363	123,596	10,349	9,887
15	of which: Securitisation standardised approach (SEC-SA)	263	267	21	21
	of which: 1250% risk weight is applied	466	217	37	17
16	Market risk	760,941	838,653	60,875	67,092
17	of which: standardized approach (SA)	46,322	91,085	3,705	7,286
18	of which: internal model approaches (IMA)	714,619	747,568	57,169	59,805
19	Operational risk	1,707,999	1,706,921	136,639	136,553
20	of which: basic indicator approach	-	-	-	-
21	of which: standardized approach	-	-	-	-
22	of which: advanced measurement approach	1,707,999	1,706,921	136,639	136,553
23	Exposures of specified items not subject to regulatory adjustments	1,919,078	1,923,179	155,378	155,706
	Amounts included in RWA subject to phase-out arrangements	-	-	-	-
24	Floor adjustment	-	-	-	-
25	Total (after applying the scaling factor)	61,848,742	59,888,023	4,947,899	4,791,041