Disclosure regarding Denominator of Capital Adequacy Ratio Formula

Mizuho Bank【Non-consolidated】
As of December 31, 2022

(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, 2022	As of September 30, 2022	As of December 31, 2022	As of September 30, 2022
1	Credit risk (excluding counterparty credit risk)	42,026,524	42,381,498	3,557,454	3,587,821
2	of which: standardized approach (SA)	-	-	-	-
3	of which: internal rating-based (IRB) approach	40,694,370	41,104,584	3,450,882	3,485,668
	of which: significant investments	-	-	-	-
	of which: estimated residual value of lease transactions	-	-	-	-
	others	1,332,154	1,276,914	106,572	102,153
4	Counterparty credit risk (CCR)	2,480,731	2,860,561	203,984	234,631
5	of which: SA-CCR	-	-	-	-
	of which: current exposure method	37,403	46,788	3,171	3,967
6	of which: expected positive exposure (EPE) method	712,669	867,565	60,434	73,569
	of which: credit valuation adjustment (CVA) risk	1,095,070	1,416,784	87,605	113,342
	of which: central counterparty-related	234,512	238,309	18,760	19,064
	Others	401,075	291,113	34,011	24,686
7	Equity positions in banking book under market-based approach	3,311,458	3,195,321	280,811	270,963
8	Equity investments in funds - Look-through approach	4,261,967	4,236,774	360,542	358,409
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)	516,076	408,350	43,763	34,628
10	Equity investments in funds - Fall-back approach	73,519	113,147	6,000	9,161
11	Settlement risk	1,179	6,656	100	564
12	Securitization exposures in banking book	1,218,060	1,235,324	97,444	98,825
13	of which: Securitisation IRB approach (SEC-IRBA) or internal assessment approach(IAA)	1,095,167	1,105,231	87,613	88,418
14	of which: Securitisation external ratings-based approach (SEC-ERBA)	121,974	129,363	9,757	10,349
15	of which: Securitisation standardised approach (SEC-SA)	218	263	17	21
	of which: 1250% risk weight is applied	699	466	55	37
16	Market risk	868,409	760,941	69,472	60,875
17	of which: standardized approach (SA)	39,541	46,322	3,163	3,705
18	of which: internal model approaches (IMA)	828,868	714,619	66,309	57,169
19	Operational risk	1,703,644	1,707,999	136,291	136,639
20	of which: basic indicator approach	-	-	-	-
21	of which: standardized approach	-	-	-	-
22	of which: advanced measurement approach	1,703,644	1,707,999	136,291	136,639
23	Exposures of specified items not subject to regulatory adjustments	1,919,646	1,919,078	155,724	155,378
	Amounts included in RWA subject to phase-out arrangements	-	-	-	-
24	Floor adjustment	-	-	-	-
25	Total (after applying the scaling factor)	61,394,879	61,848,742	4,911,590	4,947,899