Disclosure regarding Denominator of Capital Adequacy Ratio Formula

Mizuho Bank【Non-consolidated】
As of March 31, 2023

(in million yen)

OV1: Overview of Risk-Weighted Assets (RWA)					
		a	b	c	d
		RWA		Capital requirements	
Basel III Template No.		As of March 31, 2023	As of December 31, 2022	As of March 31, 2023	As of December 31, 2022
1	Credit risk (excluding counterparty credit risk)	41,032,151	42,026,524	3,473,256	3,557,454
2	of which: standardized approach (SA)	-	-	-	-
3	of which: internal rating-based (IRB) approach	39,725,917	40,694,370	3,368,757	3,450,882
	of which: significant investments	-	-	-	-
	of which: estimated residual value of lease transactions	-	-	-	-
	others	1,306,234	1,332,154	104,498	106,572
4	Counterparty credit risk (CCR)	2,630,829	2,480,731	215,821	203,984
5	of which: SA-CCR	-	-	-	-
	of which: current exposure method	38,905	37,403	3,299	3,171
6	of which: expected positive exposure (EPE) method	704,827	712,669	59,769	60,434
	of which: credit valuation adjustment (CVA) risk	1,299,107	1,095,070	103,928	87,605
	of which: central counterparty-related	216,033	234,512	17,282	18,760
	Others	371,954	401,075	31,541	34,011
7	Equity positions in banking book under market-based approach	3,318,809	3,311,458	281,435	280,811
8	Equity investments in funds - Look-through approach	4,830,811	4,261,967	408,746	360,542
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)	458,520	516,076	38,882	43,763
10	Equity investments in funds - Fall-back approach	59,010	73,519	4,832	6,000
11	Settlement risk	2,752	1,179	233	100
12	Securitization exposures in banking book	1,341,028	1,218,060	107,282	97,444
13	of which: Securitisation IRB approach (SEC-IRBA) or internal assessment approach(IAA)	1,217,405	1,095,167	97,392	87,613
14	of which: Securitisation external ratings-based approach (SEC-ERBA)	122,635	121,974	9,810	9,757
15	of which: Securitisation standardised approach (SEC-SA)	204	218	16	17
	of which: 1250% risk weight is applied	782	699	62	55
16	Market risk	1,069,184	868,409	85,534	69,472
17	of which: standardized approach (SA)	35,941	39,541	2,875	3,163
18	of which: internal model approaches (IMA)	1,033,243	828,868	82,659	66,309
19	Operational risk	1,675,664	1,703,644	134,053	136,291
20	of which: basic indicator approach	-	-	-	-
21	of which: standardized approach	-	-	-	-
22	of which: advanced measurement approach	1,675,664	1,703,644	134,053	136,291
23	Exposures of specified items not subject to regulatory adjustments	1,743,655	1,919,646	141,259	155,724
	Amounts included in RWA subject to phase-out arrangements	-	-	-	-
24	Floor adjustment	-	-	-	-
25	Total (after applying the scaling factor)	61,141,722	61,394,879	4,891,337	4,911,590