Disclosure regarding Denominator of Capital Adequacy Ratio Formula

Mizuho Bank【Non-consolidated】
As of June 30, 2023

(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, 2023	As of March 31, 2023	As of June 30, 2023	As of March 31, 2023
1	Credit risk (excluding counterparty credit risk)	42,501,050	41,032,151	3,597,262	3,473,256
2	of which: standardized approach (SA)	-	-	-	-
3	of which: internal rating-based (IRB) approach	41,078,814	39,725,917	3,483,483	3,368,757
	of which: significant investments	-	-	-	-
	of which: estimated residual value of lease transactions	-	-	-	-
	others	1,422,236	1,306,234	113,778	104,498
4	Counterparty credit risk (CCR)	2,904,538	2,630,829	238,283	215,821
5	of which: SA-CCR	-	-	-	-
	of which: current exposure method	40,994	38,905	3,476	3,299
6	of which: expected positive exposure (EPE) method	784,946	704,827	66,563	59,769
	of which: credit valuation adjustment (CVA) risk	1,432,195	1,299,107	114,575	103,928
	of which: central counterparty-related	238,873	216,033	19,109	17,282
	Others	407,527	371,954	34,558	31,541
7	Equity positions in banking book under market-based approach	4,188,447	3,318,809	355,180	281,435
8	Equity investments in funds - Look-through approach	4,928,554	4,830,811	417,098	408,746
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)	447,562	458,520	37,953	38,882
10	Equity investments in funds - Fall-back approach	69,988	59,010	5,750	4,832
11	Settlement risk	1,534	2,752	130	233
12	Securitization exposures in banking book	1,529,826	1,341,028	122,386	107,282
13	of which: Securitisation IRB approach (SEC-IRBA) or internal assessment approach(IAA)	1,401,651	1,217,405	112,132	97,392
14	of which: Securitisation external ratings-based approach (SEC-ERBA)	127,223	122,635	10,177	9,810
15	of which: Securitisation standardised approach (SEC-SA)	182	204	14	16
	of which: 1250% risk weight is applied	767	782	61	62
16	Market risk	1,010,973	1,069,184	80,877	85,534
17	of which: standardized approach (SA)	99,568	35,941	7,965	2,875
18	of which: internal model approaches (IMA)	911,405	1,033,243	72,912	82,659
19	Operational risk	1,669,116	1,675,664	133,529	134,053
20	of which: basic indicator approach	-	-	-	-
21	of which: standardized approach	-	-	-	-
22	of which: advanced measurement approach	1,669,116	1,675,664	133,529	134,053
23	Exposures of specified items not subject to regulatory adjustments	1,581,965	1,743,655	128,346	141,259
	Amounts included in RWA subject to phase-out arrangements	-	-	-	-
24	Floor adjustment	-	-	-	-
25	Total (after applying the scaling factor)	63,959,980	61,141,722	5,116,798	4,891,337