Disclosure regarding Denominator of Capital Adequacy Ratio Formula

Mizuho Bank【Non-consolidated】
As of September 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 September 30, 2023	As of June 30, 2023	As of September 30, 2023	As of June 30, 2023
1	Credit risk (excluding counterparty credit risk)	42,954,932	42,501,050	3,636,170	3,597,262
2	of which: standardized approach (SA)	-	-	-	-
3	of which: internal rating-based (IRB) approach	41,619,939	41,078,814	3,529,370	3,483,483
	of which: significant investments	-	-	-	-
	of which: estimated residual value of lease transactions	-	-	-	-
	others	1,334,992	1,422,236	106,799	113,778
4	Counterparty credit risk (CCR)	3,126,918	2,904,538	257,150	238,283
5	of which: SA-CCR	-	-	-	-
	of which: current exposure method	38,211	40,994	3,240	3,476
6	of which: expected positive exposure (EPE) method	764,919	784,946	64,865	66,563
	of which: credit valuation adjustment (CVA) risk	1,308,191	1,432,195	104,655	114,575
	of which: central counterparty-related	361,098	238,873	28,887	19,109
	Others	654,498	407,527	55,501	34,558
7	Equity positions in banking book under market-based approach	4,801,972	4,188,447	407,207	355,180
8	Equity investments in funds - Look-through approach	5,530,934	4,928,554	468,184	417,098
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)	489,208	447,562	41,484	37,953
10	Equity investments in funds - Fall-back approach	110,848	69,988	9,005	5,750
11	Settlement risk	1,742	1,534	147	130
12	Securitization exposures in banking book	1,667,217	1,529,826	133,377	122,386
13	of which: Securitisation IRB approach (SEC-IRBA) or internal assessment approach(IAA)	1,539,101	1,401,651	123,128	112,132
14	of which: Securitisation external ratings-based approach (SEC-ERBA)	127,109	127,223	10,168	10,177
15	of which: Securitisation standardised approach (SEC-SA)	187	182	14	14
	of which: 1250% risk weight is applied	819	767	65	61
16	Market risk	1,005,339	1,010,973	80,427	80,877
17	of which: standardized approach (SA)	149,238	99,568	11,939	7,965
18	of which: internal model approaches (IMA)	856,101	911,405	68,488	72,912
19	Operational risk	1,663,276	1,669,116	133,062	133,529
20	of which: basic indicator approach	-	-	-	-
21	of which: standardized approach	-	-	-	-
22	of which: advanced measurement approach	1,663,276	1,669,116	133,062	133,529
23	Exposures of specified items not subject to regulatory adjustments	1,692,779	1,581,965	137,233	128,346
	Amounts included in RWA subject to phase-out arrangements	-	-	-	-
24	Floor adjustment	-	-	-	-
25	Total (after applying the scaling factor)	66,293,134	63,959,980	5,303,450	5,116,798