Disclosure regarding Denominator of Capital Adequacy Ratio Formula

Mizuho Bank【Non-consolidated】
As of March 31, 2024

(in million yen)

OV1: Overview of Risk-Weighted Assets (RWA)		a	b	c	d
Basel III Template No.		RWA		Capital requirements	
		As of March 31, 2024	As of December 31, 2023	As of March 31, 2024	As of December 31, 2023
1	Credit risk (excluding counterparty credit risk)	44,037,664	42,033,136	3,523,013	3,557,804
2	of which: standardized approach (SA)	3,737,341	－	298,987	－
	of which: internal rating-based (IRB) approach		40,657,087		3,447,720
3	of which: foundation internal ratings-based (F-IRB) approach	23,845,817		1,907,665	
4	of which: supervisory slotting criteria approach	643,779		51,502	
5	of which: advanced internal ratings-based (A-IRB) approach	14,261,681		1,140,934	
	of which: significant investments	－	－	－	－
	of which: estimated residual value of lease transactions	－	－	－	－
	others	1,549,044	1,376,049	123,923	110,083
6	Counterparty credit risk (CCR)	1,285,825	2,853,373	102,866	234,271
7	of which: SA-CCR	33,898	－	2,711	－
	of which: current exposure method		35,309		2,994
8	of which: expected positive exposure (EPE) method	507,443	684,712	40,595	58,063
	of which: credit valuation adjustment (CVA) risk		1,274,795		101,983
	of which: central counterparty-related	198,758	328,221	15,900	26,257
9	Others	545,724	530,334	43,657	44,972
10	Credit valuation adjustment (CVA) risk	849,743		67,979	
	of which: standardized approach (SA-CVA)	514,833		41,186	
	of which: full basic approach (Full BA-CVA)	334,910		26,792	
	of which: reduced basic approach (Reduced BA-CVA)	－		－	
	Equity positions in banking book under market-based approach		4,428,578		375,543
11	Equity positions in banking book under market-based approach during the five-year linear phase-in period	3,520,061		281,604	
12	Equity investments in funds - Look-through approach	3,890,194	5,431,674	311,215	459,752
13	Equity investments in funds - Mandate-based approach	－	－	－	－
	Equity investments in funds - Simple approach (subject to 250% RW)	220,149	－	17,611	－
	Equity investments in funds - Simple approach (subject to 400% RW)	140	508,692	11	43,137
14	Equity investments in funds - Fall-back approach (subject to 1250% RW)	46,808	89,149	3,744	7,221
15	Settlement risk	6,248	41,381	499	3,509
16	Securitization exposures in banking book	2,439,270	1,655,943	195,141	132,475
	of which: Securitization IRB approach (SEC-IRBA) or internal assessment approach(IAA)		1,533,415		122,673
17	of which: Securitization internal ratings-based approach (SEC-IRBA)	1,871,426		149,714	
	of which: Securitization external ratings-based approach (SEC-ERBA)		121,509		9,720
18	of which: Securitization external ratings-based approach (SEC-ERBA) or internal assessment approach (IAA)	131,628		10,530	
19	of which: Securitization standardized approach (SEC-SA)	435,302	140	34,824	11
	of which: 1250% risk weight is applied	913	877	73	70
20	Market risk	907,722	866,242	72,617	69,299
21	of which: standardized approach (SA)	907,722	152,044	72,617	12,163
22	of which: internal model approach (IMA)	－	714,197	－	57,135
	of which: simplified standardized approach (SSA)	－		－	
23	Capital charge for switch between trading book and banking book	－		－	
24	Operational risk	1,901,366	1,665,989	152,109	133,279
	of which: basic indicator approach		－		－
	of which: standardized approach		－		－
	of which: advanced measurement approach		1,665,989		133,279
25	Exposures of specified items not subject to regulatory adjustments	1,251,134	1,399,736	100,090	113,635
	Amounts included in RWA subject to phase-out arrangements		－		－
26	Floor adjustment	－	－	－	－
27	Total	60,356,330	64,124,123	4,828,506	5,129,929

Notes: The total RWA as of December 31, 2023 is after application of the scaling factor of 1.06.