Disclosure regarding Denominator of Capital Adequacy Ratio Formula

Mizuho Bank【Non-consolidated】
As of September 30, 2019

(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, 2019	As of June 30, 2019	As of September 30, 2019	As of June 30, 2019
1	Credit risk (excluding counterparty credit risk)	35,583,490	35,486,419	3,012,527	3,004,308
2	of which: standardized approach (SA)	-	-	-	-
3	of which: internal rating-based (IRB) approach	34,551,775	34,457,293	2,929,990	2,921,978
	of which: significant investments	-	-	-	-
	of which: estimated residual value of lease transactions	-	-	-	-
	others	1,031,715	1,029,126	82,537	82,330
4	Counterparty credit risk (CCR)	2,905,421	3,290,364	237,314	268,107
5	of which: SA-CCR	-	-	-	-
	of which: current exposure method	80,627	55,553	6,837	4,710
6	of which: expected positive exposure (EPE) method	737,968	786,228	62,579	66,672
	of which: credit valuation adjustment (CVA) risk	1,794,156	2,154,522	143,532	172,361
	of which: central counterparty-related	94,430	119,461	7,554	9,556
	Others	198,238	174,598	16,810	14,805
7	Equity positions in banking book under market-based approach	1,587,410	1,760,515	134,612	149,291
8	Equity investments in funds - Look-through approach	4,937,016	4,118,104	417,527	347,974
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)	224,050	290,114	18,999	24,601
10	Equity investments in funds - Fall-back approach	40,715	11,703	3,257	936
11	Settlement risk	16,815	1,641	1,425	139
12	Securitization exposures in banking book	1,038,845	997,844	83,107	79,827
13	of which: Securitisation IRB approach (SEC-IRBA) or internal assessment approach(IAA)	790,315	764,156	63,225	61,132
14	of which: Securitisation external ratings-based approach (SEC-ERBA)	240,029	225,188	19,202	18,015
15	of which: Securitisation standardised approach (SEC-SA)	-	-	-	-
	of which: 1250% risk weight is applied	8,500	8,500	680	680
16	Market risk	694,553	833,591	55,564	66,687
17	of which: standardized approach (SA)	313,725	370,259	25,098	29,620
18	of which: internal model approaches (IMA)	380,827	463,332	30,466	37,066
19	Operational risk	1,788,342	1,846,425	143,067	147,714
20	of which: basic indicator approach	-	-	-	-
21	of which: standardized approach	-	-	-	-
22	of which: advanced measurement approach	1,788,342	1,846,425	143,067	147,714
23	Exposures of specified items not subject to regulatory adjustments	845,043	875,965	69,662	72,136
	Amounts included in RWA subject to phase-out arrangements	-	-	-	-
24	Floor adjustment	-	-	-	-
25	Total (after applying the scaling factor)	52,213,339	52,021,556	4,177,067	4,161,724