Disclosure regarding Denominator of Capital Adequacy Ratio Formula

Mizuho Bank【Non-consolidated】
As of December 31, 2019

(in million yen)

OV1: Overview of Risk-Weighted Assets (RWA)

Basel III Template No.		a	b	c	d
		RWA		Capital requirements	
		As of December 31, 2019	As of September 30, 2019	As of December 31, 2019	As of September 30, 2019
1	Credit risk (excluding counterparty credit risk)	36,572,025	35,583,490	3,095,622	3,012,527
2	of which: standardized approach (SA)	-	-	-	-
3	of which: internal rating-based (IRB) approach	35,387,614	34,551,775	3,000,869	2,929,990
	of which: significant investments	-	-	-	-
	of which: estimated residual value of lease transactions	-	-	-	-
	others	1,184,410	1,031,715	94,752	82,537
4	Counterparty credit risk (CCR)	2,652,675	2,905,421	216,897	237,314
5	of which: SA-CCR	-	-	-	-
	of which: current exposure method	67,765	80,627	5,746	6,837
6	of which: expected positive exposure (EPE) method	682,731	737,968	57,895	62,579
	of which: credit valuation adjustment (CVA) risk	1,592,838	1,794,156	127,427	143,532
	of which: central counterparty-related	84,035	94,430	6,722	7,554
	Others	225,304	198,238	19,105	16,810
7	Equity positions in banking book under market-based approach	1,480,168	1,587,410	125,518	134,612
8	Equity investments in funds - Look-through approach	5,982,334	4,937,016	505,944	417,527
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)	318,693	224,050	27,025	18,999
10	Equity investments in funds - Fall-back approach	99,029	40,715	7,922	3,257
11	Settlement risk	11,555	16,815	979	1,425
12	Securitization exposures in banking book	1,024,993	1,038,845	81,999	83,107
13	of which: Securitisation IRB approach (SEC-IRBA) or internal assessment approach(IAA)	778,488	790,315	62,279	63,225
14	of which: Securitisation external ratings-based approach (SEC-ERBA)	238,004	240,029	19,040	19,202
15	of which: Securitisation standardised approach (SEC-SA)	-	-	-	-
	of which: 1250% risk weight is applied	8,500	8,500	680	680
16	Market risk	812,918	694,553	65,033	55,564
17	of which: standardized approach (SA)	301,403	313,725	24,112	25,098
18	of which: internal model approaches (IMA)	511,515	380,827	40,921	30,466
19	Operational risk	1,790,172	1,788,342	143,213	143,067
20	of which: basic indicator approach	-	-	-	-
21	of which: standardized approach	-	-	-	-
22	of which: advanced measurement approach	1,790,172	1,788,342	143,213	143,067
23	Exposures of specified items not subject to regulatory adjustments	869,415	845,043	71,601	69,662
	Amounts included in RWA subject to phase-out arrangements	-	-	-	-
24	Floor adjustment	-	-	-	-
25	Total (after applying the scaling factor)	54,271,980	52,213,339	4,341,758	4,177,067