Disclosure regarding Denominator of Capital Adequacy Ratio Formula

Mizuho Bank【Non-consolidated】
As of March 31, 2020

(in million yen)

OV1: Overview of Risk-Weighted Assets (RWA)					
Basel III Template No.		a	b	c	d
		RWA		Capital requirements	
		As of March 31, 2020	As of December 31, 2019	As of March 31, 2020	As of December 31, 2019
1	Credit risk (excluding counterparty credit risk)	36,478,384	36,572,025	3,087,130	3,095,622
2	of which: standardized approach (SA)	-	-	-	-
3	of which: internal rating-based (IRB) approach	35,179,123	35,387,614	2,983,189	3,000,869
	of which: significant investments	-	-	-	-
	of which: estimated residual value of lease transactions	-	-	-	-
	others	1,299,261	1,184,410	103,940	94,752
4	Counterparty credit risk (CCR)	2,668,772	2,652,675	218,797	216,897
5	of which: SA-CCR	-	-	-	-
	of which: current exposure method	41,551	67,765	3,523	5,746
6	of which: expected positive exposure (EPE) method	833,178	682,731	70,653	57,895
	of which: credit valuation adjustment (CVA) risk	1,491,081	1,592,838	119,286	127,427
	of which: central counterparty-related	74,359	84,035	5,948	6,722
	Others	228,599	225,304	19,385	19,105
7	Equity positions in banking book under market-based approach	1,599,750	1,480,168	135,658	125,518
8	Equity investments in funds - Look-through approach	5,071,786	5,982,334	428,858	505,944
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)	186,343	318,693	15,801	27,025
10	Equity investments in funds - Fall-back approach	82,927	99,029	6,634	7,922
11	Settlement risk	15,013	11,555	1,273	979
12	Securitization exposures in banking book	943,888	1,024,993	75,511	81,999
13	of which: Securitisation IRB approach (SEC-IRBA) or internal assessment approach(IAA)	747,955	778,488	59,836	62,279
14	of which: Securitisation external ratings-based approach (SEC-ERBA)	187,432	238,004	14,994	19,040
15	of which: Securitisation standardised approach (SEC-SA)	-	-	-	-
	of which: 1250% risk weight is applied	8,500	8,500	680	680
16	Market risk	833,704	812,918	66,696	65,033
17	of which: standardized approach (SA)	248,258	301,403	19,860	24,112
18	of which: internal model approaches (IMA)	585,445	511,515	46,835	40,921
19	Operational risk	1,861,896	1,790,172	148,951	143,213
20	of which: basic indicator approach	-	-	-	-
21	of which: standardized approach	-	-	-	-
22	of which: advanced measurement approach	1,861,896	1,790,172	148,951	143,213
23	Exposures of specified items not subject to regulatory adjustments	1,062,389	869,415	87,042	71,601
	Amounts included in RWA subject to phase-out arrangements	-	-	-	-
24	Floor adjustment	-	-	-	-
25	Total (after applying the scaling factor)	53,404,453	54,271,980	4,272,356	4,341,758