Disclosure regarding Denominator of Capital Adequacy Ratio Formula

Mizuho Bank【Non-consolidated】
As of June 30, 2020

(in million yen)

OV1: Overview of Risk-Weighted Assets (RWA)

Basel III Template No.		a	b	c	d
		RWA		Capital requirements	
		As of June 30, 2020	As of March 31, 2020	As of June 30, 2020	As of March 31, 2020
1	Credit risk (excluding counterparty credit risk)	38,635,147	36,478,384	3,270,007	3,087,130
2	of which: standardized approach (SA)	-	-	-	-
3	of which: internal rating-based (IRB) approach	37,332,454	35,179,123	3,165,792	2,983,189
	of which: significant investments	-	-	-	-
	of which: estimated residual value of lease transactions	-	-	-	-
	others	1,302,693	1,299,261	104,215	103,940
4	Counterparty credit risk (CCR)	2,377,093	2,668,772	194,899	218,797
5	of which: SA-CCR	-	-	-	-
	of which: current exposure method	37,021	41,551	3,139	3,523
6	of which: expected positive exposure (EPE) method	791,553	833,178	67,123	70,653
	of which: credit valuation adjustment (CVA) risk	1,310,350	1,491,081	104,828	119,286
	of which: central counterparty-related	80,971	74,359	6,477	5,948
	Others	157,196	228,599	13,330	19,385
7	Equity positions in banking book under market-based approach	1,598,137	1,599,750	135,522	135,658
8	Equity investments in funds - Look-through approach	5,736,719	5,071,786	485,320	428,858
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)	402,885	186,343	34,164	15,801
10	Equity investments in funds - Fall-back approach	83,929	82,927	6,714	6,634
11	Settlement risk	2,176	15,013	184	1,273
12	Securitization exposures in banking book	952,333	943,888	76,186	75,511
13	of which: Securitisation IRB approach (SEC-IRBA) or internal assessment approach(IAA)	758,852	747,955	60,708	59,836
14	of which: Securitisation external ratings-based approach (SEC-ERBA)	193,480	187,432	15,478	14,994
15	of which: Securitisation standardised approach (SEC-SA)	-	-	-	-
	of which: 1250% risk weight is applied	-	8,500	-	680
16	Market risk	1,274,566	833,704	101,965	66,696
17	of which: standardized approach (SA)	165,354	248,258	13,228	19,860
18	of which: internal model approaches (IMA)	1,109,212	585,445	88,736	46,835
19	Operational risk	1,865,915	1,861,896	149,273	148,951
20	of which: basic indicator approach	-	-	-	-
21	of which: standardized approach	-	-	-	-
22	of which: advanced measurement approach	1,865,915	1,861,896	149,273	148,951
23	Exposures of specified items not subject to regulatory adjustments	996,540	1,062,389	81,774	87,042
	Amounts included in RWA subject to phase-out arrangements	-	-	-	-
24	Floor adjustment	-	-	-	-
25	Total (after applying the scaling factor)	56,700,160	53,404,453	4,536,012	4,272,356