Disclosure regarding Denominator of Capital Adequacy Ratio Formula

Mizuho Bank【Non-consolidated】
As of September 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 September 30, 2020	As of June 30, 2020	As of September 30, 2020	As of June 30, 2020
1	Credit risk (excluding counterparty credit risk)	38,706,719	38,635,147	3,276,179	3,270,007
2	of which: standardized approach (SA)	-	-	-	-
3	of which: internal rating-based (IRB) approach	37,425,356	37,332,454	3,173,670	3,165,792
	of which: significant investments	-	-	-	-
	of which: estimated residual value of lease transactions	-	-	-	-
	others	1,281,362	1,302,693	102,509	104,215
4	Counterparty credit risk (CCR)	2,453,798	2,377,093	201,224	194,899
5	of which: SA-CCR	-	-	-	-
	of which: current exposure method	87,052	37,021	7,382	3,139
6	of which: expected positive exposure (EPE) method	800,188	791,553	67,855	67,123
	of which: credit valuation adjustment (CVA) risk	1,355,805	1,310,350	108,464	104,828
	of which: central counterparty-related	72,835	80,971	5,826	6,477
	Others	137,916	157,196	11,695	13,330
7	Equity positions in banking book under market-based approach	1,367,075	1,598,137	115,927	135,522
8	Equity investments in funds - Look-through approach	5,948,628	5,736,719	503,151	485,320
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)	233,161	402,885	19,772	34,164
10	Equity investments in funds - Fall-back approach	123,699	83,929	9,895	6,714
11	Settlement risk	607	2,176	51	184
12	Securitization exposures in banking book	917,878	952,333	73,430	76,186
13	of which: Securitisation IRB approach (SEC-IRBA) or internal assessment approach(IAA)	723,633	758,852	57,890	60,708
14	of which: Securitisation external ratings-based approach (SEC-ERBA)	194,245	193,480	15,539	15,478
15	of which: Securitisation standardised approach (SEC-SA)	-	-	-	-
	of which: 1250% risk weight is applied	-	-	-	-
16	Market risk	916,277	1,274,566	73,302	101,965
17	of which: standardized approach (SA)	230,282	165,354	18,422	13,228
18	of which: internal model approaches (IMA)	685,995	1,109,212	54,879	88,736
19	Operational risk	1,769,163	1,865,915	141,533	149,273
20	of which: basic indicator approach	-	-	-	-
21	of which: standardized approach	-	-	-	-
22	of which: advanced measurement approach	1,769,163	1,865,915	141,533	149,273
23	Exposures of specified items not subject to regulatory adjustments	910,332	996,540	74,843	81,774
	Amounts included in RWA subject to phase-out arrangements	-	-	-	-
24	Floor adjustment	-	-	-	-
25	Total (after applying the scaling factor)	56,116,404	56,700,160	4,489,312	4,536,012