Disclosure regarding Denominator of Capital Adequacy Ratio Formula

Mizuho Bank【Non-consolidated】
As of December 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 December 31, 2020	As of September 30, 2020	As of December 31, 2020	As of September 30, 2020
1	Credit risk (excluding counterparty credit risk)	38,629,941	38,706,719	3,269,545	3,276,179
2	of which: standardized approach (SA)	-	-	-	-
3	of which: internal rating-based (IRB) approach	37,322,967	37,425,356	3,164,987	3,173,670
	of which: significant investments	-	-	-	-
	of which: estimated residual value of lease transactions	-	-	-	-
	others	1,306,974	1,281,362	104,557	102,509
4	Counterparty credit risk (CCR)	2,358,809	2,453,798	193,675	201,224
5	of which: SA-CCR	-	-	-	-
	of which: current exposure method	51,303	87,052	4,350	7,382
6	of which: expected positive exposure (EPE) method	796,489	800,188	67,542	67,855
	of which: credit valuation adjustment (CVA) risk	1,254,196	1,355,805	100,335	108,464
	of which: central counterparty-related	68,944	72,835	5,515	5,826
	Others	187,874	137,916	15,931	11,695
7	Equity positions in banking book under market-based approach	2,501,139	1,367,075	212,096	115,927
8	Equity investments in funds - Look-through approach	6,457,594	5,948,628	546,452	503,151
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)	238,183	233,161	20,197	19,772
10	Equity investments in funds - Fall-back approach	196,594	123,699	15,727	9,895
11	Settlement risk	2,189	607	185	51
12	Securitization exposures in banking book	962,547	917,878	77,003	73,430
13	of which: Securitisation IRB approach (SEC-IRBA) or internal assessment approach(IAA)	769,290	723,633	61,543	57,890
14	of which: Securitisation external ratings-based approach (SEC-ERBA)	193,024	194,245	15,441	15,539
15	of which: Securitisation standardised approach (SEC-SA)	232	-	18	-
	of which: 1250% risk weight is applied	-	-	-	-
16	Market risk	1,049,519	916,277	83,961	73,302
17	of which: standardized approach (SA)	328,422	230,282	26,273	18,422
18	of which: internal model approaches (IMA)	721,096	685,995	57,687	54,879
19	Operational risk	1,768,505	1,769,163	141,480	141,533
20	of which: basic indicator approach	-	-	-	-
21	of which: standardized approach	-	-	-	-
22	of which: advanced measurement approach	1,768,505	1,769,163	141,480	141,533
23	Exposures of specified items not subject to regulatory adjustments	843,685	910,332	69,526	74,843
	Amounts included in RWA subject to phase-out arrangements	-	-	-	-
24	Floor adjustment	-	-	-	-
25	Total (after applying the scaling factor)	57,873,185	56,116,404	4,629,854	4,489,312