Disclosure regarding Denominator of Capital Adequacy Ratio Formula

Mizuho Bank【Non-consolidated】
As of March 31, 2021

(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, 2021	As of December 31, 2020	As of March 31, 2021	As of December 31, 2020
1	Credit risk (excluding counterparty credit risk)		39,690,512	38,629,941	3,359,392	3,269,545
2		of which: standardized approach (SA)	-	-	-	-
3		of which: internal rating-based (IRB) approach	38,364,975	37,322,967	3,253,349	3,164,987
		of which: significant investments	-	-	-	-
		of which: estimated residual value of lease transactions	-	-	-	-
		others	1,325,537	1,306,974	106,042	104,557
4	Counterparty credit risk (CCR)		2,369,841	2,358,809	195,100	193,675
5		of which: SA-CCR	-	-	-	-
		of which: current exposure method	241,749	51,303	20,500	4,350
6		of which: expected positive exposure (EPE) method	760,108	796,489	64,457	67,542
		of which: credit valuation adjustment (CVA) risk	1,141,297	1,254,196	91,303	100,335
		of which: central counterparty-related	79,966	68,944	6,397	5,515
		Others	146,719	187,874	12,441	15,931
7	Equity positions in banking book under market-based approach		2,877,948	2,501,139	244,050	212,096
8	Equity investments in funds - Look-through approach		6,132,234	6,457,594	519,011	546,452
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)		238,730	238,183	20,244	20,197
10	Equity investments in funds - Fall-back approach		146,371	196,594	11,727	15,727
11	Settlement risk		2,140	2,189	181	185
12	Securitization exposures in banking book		1,075,824	962,547	86,065	77,003
13		of which: Securitisation IRB approach (SEC-IRBA) or internal assessment approach(IAA)	893,081	769,290	71,446	61,543
14		of which: Securitisation external ratings-based approach (SEC-ERBA)	182,493	193,024	14,599	15,441
15		of which: Securitisation standardised approach (SEC-SA)	249	232	19	18
		of which: 1250% risk weight is applied	-	-	-	-
16	Market risk		790,121	1,049,519	63,209	83,961
17		of which: standardized approach (SA)	274,822	328,422	21,985	26,273
18		of which: internal model approaches (IMA)	515,299	721,096	41,223	57,687
19	Operational risk		1,732,621	1,768,505	138,609	141,480
20		of which: basic indicator approach	-	-	-	-
21		of which: standardized approach	-	-	-	-
22		of which: advanced measurement approach	1,732,621	1,768,505	138,609	141,480
23	Exposures of specified items not subject to regulatory adjustments		857,696	843,685	70,690	69,526
	Amounts included in RWA subject to phase-out arrangements		-	-	-	-
24	Floor adjustment		-	-	-	-
25	Total (after applying the scaling factor)		58,853,549	57,873,185	4,708,283	4,629,854