Disclosure regarding Denominator of Capital Adequacy Ratio Formula

Mizuho Bank【Non-consolidated】
As of June 30, 2021

(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, 2021	As of March 31, 2021	As of June 30, 2021	As of March 31, 2021
1	Credit risk (excluding counterparty credit risk)	39,219,381	39,690,512	3,319,312	3,359,392
2	of which: standardized approach (SA)	-	-	-	-
3	of which: internal rating-based (IRB) approach	37,867,029	38,364,975	3,211,124	3,253,349
	of which: significant investments	-	-	-	-
	of which: estimated residual value of lease transactions	-	-	-	-
	others	1,352,352	1,325,537	108,188	106,042
4	Counterparty credit risk (CCR)	2,322,679	2,369,841	190,447	195,100
5	of which: SA-CCR	-	-	-	-
	of which: current exposure method	31,338	241,749	2,657	20,500
6	of which: expected positive exposure (EPE) method	787,194	760,108	66,754	64,457
	of which: credit valuation adjustment (CVA) risk	1,282,684	1,141,297	102,614	91,303
	of which: central counterparty-related	74,771	79,966	5,981	6,397
	Others	146,690	146,719	12,439	12,441
7	Equity positions in banking book under market-based approach	3,667,766	2,877,948	311,026	244,050
8	Equity investments in funds - Look-through approach	6,177,254	6,132,234	522,829	519,011
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)	198,815	238,730	16,859	20,244
10	Equity investments in funds - Fall-back approach	220,574	146,371	17,646	11,727
11	Settlement risk	2,517	2,140	213	181
12	Securitization exposures in banking book	1,022,986	1,075,824	81,838	86,065
13	of which: Securitisation IRB approach (SEC-IRBA) or internal assessment approach(IAA)	854,400	893,081	68,352	71,446
14	of which: Securitisation external ratings-based approach (SEC-ERBA)	168,352	182,493	13,468	14,599
15	of which: Securitisation standardised approach (SEC-SA)	233	249	18	19
	of which: 1250% risk weight is applied	0	0	0	0
16	Market risk	819,413	790,121	65,553	63,209
17	of which: standardized approach (SA)	256,201	274,822	20,496	21,985
18	of which: internal model approaches (IMA)	563,212	515,299	45,056	41,223
19	Operational risk	1,735,365	1,732,621	138,829	138,609
20	of which: basic indicator approach	-	-	-	-
21	of which: standardized approach	-	-	-	-
22	of which: advanced measurement approach	1,735,365	1,732,621	138,829	138,609
23	Exposures of specified items not subject to regulatory adjustments	794,183	857,696	65,630	70,690
	Amounts included in RWA subject to phase-out arrangements	-	-	-	-
24	Floor adjustment	-	-	-	-
25	Total (after applying the scaling factor)	59,127,328	58,853,549	4,730,186	4,708,283