

Disclosure regarding Denominator of Capital Adequacy Ratio Formula

Mizuho Bank 【Consolidated】
As of March 31, 2018

(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, 2018	As of March 31, 2017	As of March 31, 2018	As of March 31, 2017
1	Credit risk (excluding counterparty credit risk)	37,094,284		3,132,634	
2	of which: standardized approach (SA)	1,416,385		113,310	
3	of which: internal rating-based (IRB) approach	34,394,034		2,916,614	
	of which: significant investments	-		-	
	of which: estimated residual value of lease transactions	-		-	
	others	1,283,864		49,691	
4	Counterparty credit risk (CCR)	3,787,007		307,566	
5	of which: SA-CCR	-		-	
	of which: current exposure method	112,212		9,396	
6	of which: expected positive exposure (EPE) method	793,535		67,149	
	of which: credit valuation adjustment (CVA) risk	2,312,515		185,001	
	of which: central counterparty-related	112,749		9,019	
	Others	455,993		36,999	
7	Equity positions in banking book under market-based approach	2,264,413		192,022	
	Fund exposures - standardized approach	-		-	
	Fund exposures - regarded method	3,065,417		259,115	
11	Settlement risk	4,276		362	
12	Securitization exposures in banking book	346,037		29,343	
13	of which: IRB ratings-based approach (RBA) or IRB internal assessment approach (IAA)	108,655		9,213	
14	of which: IRB supervisory formula approach (SFA)	228,881		19,409	
15	of which: SA/simplified supervisory formula approach (SSFA)	-		-	
	of which: 1250% risk weight is applied	8,500		720	
16	Market risk	1,141,339		91,307	
17	of which: standardized approach (SA)	501,140		40,091	
18	of which: internal model approaches (IMM)	640,198		51,215	
19	Operational risk	2,456,384		196,510	
20	of which: basic indicator approach	427,296		34,183	
21	of which: standardized approach	-		-	
22	of which: advanced measurement approach	2,029,087		162,327	
23	Exposures of specified items not subject to regulatory adjustments	704,174		58,025	
	Amounts included in RWA subject to phase-out arrangements	-		-	
24	Floor adjustment	-		-	
25	Total (after applying the scaling factor)	53,336,100		4,266,888	