

Disclosure regarding Denominator of Capital Adequacy Ratio Formula

Mizuho Financial Group [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)	38,823,030		3,275,858	
2	of which: standardized approach (SA)	1,820,063		145,605	
3	of which: internal rating-based (IRB) approach	35,420,038		3,003,619	
	of which: significant investments	-		-	
	of which: estimated residual value of lease transactions	-		-	
	others	1,582,929		126,634	
4	Counterparty credit risk (CCR)	4,531,171		366,994	
5	of which: SA-CCR	-		-	
	of which: current exposure method	216,424		17,723	
6	of which: expected positive exposure (EPE) method	887,843		74,632	
	of which: credit valuation adjustment (CVA) risk	2,539,780		203,182	
	of which: central counterparty-related	193,088		15,447	
	Others	694,035		56,009	
7	Equity positions in banking book under market-based approach	2,972,073		252,031	
	Fund exposures - standardized approach	-		-	
	Fund exposures - regarded method	3,515,582		297,289	
11	Settlement risk	4,574		386	
12	Securitization exposures in banking book	379,016		32,003	
13	of which: IRB ratings-based approach (RBA) or IRB internal assessment approach (IAA)	110,551		9,374	
14	of which: IRB supervisory formula approach (SFA)	231,492		19,630	
15	of which: SA/simplified supervisory formula approach (SSFA)	25,711		2,056	
	of which: 1250% risk weight is applied	11,261		941	
16	Market risk	2,470,321		197,625	
17	of which: standardized approach (SA)	1,406,398		112,511	
18	of which: internal model approaches (IMM)	1,063,922		85,113	
19	Operational risk	3,411,289		272,903	
20	of which: basic indicator approach	591,083		47,286	
21	of which: standardized approach	-		-	
22	of which: advanced measurement approach	2,820,206		225,616	
23	Exposures of specified items not subject to regulatory adjustments	818,950		67,224	
	Amounts included in RWA subject to phase-out arrangements	-		-	
24	Floor adjustment	-		-	
25	Total (after applying the scaling factor)	59,528,983		4,762,318	