Disclosure regarding Denominator of Capital Adequacy Ratio Formula

Mizuho Bank 【Consolidated】
As of June 30, 2018

(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, 2018	As of March 31, 2018	As of June 30, 2018	As of March 31, 2018
1	Credit risk (excluding counterparty credit risk)		37,448,409	37,094,284	3,162,595	3,132,634
2		of which: standardized approach (SA)	1,361,003	1,416,385	108,880	113,310
3		of which: internal rating-based (IRB) approach	34,733,986	34,394,034	2,945,442	2,916,614
		of which: significant investments	-	-	-	-
		of which: estimated residual value of lease transactions	-	-	-	-
		others	1,353,420	1,283,864	108,273	49,691
4	Counterparty credit risk (CCR)		3,599,640	3,787,007	292,332	307,566
5		of which: SA-CCR	-	-	-	-
		of which: current exposure method	127,898	112,212	10,743	9,396
6		of which: expected positive exposure (EPE) method	709,409	793,535	60,017	67,149
		of which: credit valuation adjustment (CVA) risk	2,102,551	2,312,515	168,204	185,001
		of which: central counterparty-related	129,582	112,749	10,366	9,019
		Others	530,199	455,993	43,001	36,999
7	Equity positions in banking book under market-based approach		2,516,904	2,264,413	213,433	192,022
	Fund exposures - standardized approach		-	-	-	-
	Fund exposures - regarded method		3,311,868	3,065,417	280,016	259,115
11	Settlement risk		3,595	4,276	304	362
12	Securitization exposures in banking book		344,980	346,037	29,254	29,343
13		of which: IRB ratings-based approach (RBA) or IRB internal assessment approach (IAA)	111,961	108,655	9,494	9,213
14		of which: IRB supervisory formula approach (SFA)	224,519	228,881	19,039	19,409
15		of which: SA/simplified supervisory formula approach (SSFA)	-	-	-	-
		of which: 1250% risk weight is applied	8,500	8,500	720	720
16	Market risk		1,236,931	1,141,339	98,954	91,307
17		of which: standardized approach (SA)	609,178	501,140	48,734	40,091
18		of which: internal model approaches (IMA)	627,753	640,198	50,220	51,215
19	Operational risk		2,458,427	2,456,384	196,674	196,510
20		of which: basic indicator approach	427,296	427,296	34,183	34,183
21		of which: standardized approach	-	-	-	-
22		of which: advanced measurement approach	2,031,130	2,029,087	162,490	162,327
23	Exposures of specified items not subject to regulatory adjustments		619,049	704,174	51,195	58,025
	Amounts included in RWA subject to phase-out arrangements		-	-	-	-
24	Floor adjustment		-	-	-	-
25	Total (after applying the scaling factor)		54,059,521	53,336,100	4,324,761	4,266,888

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CR8:RWA flow statements of credit risk exposures under IRB approach			
No.			RWA
1	RWA at the end of the previous reporting period		38,255.9
2	Breakdown of changes during this reporting period	Asset size	312.9
3		Portfolio quality	(92.6)
4		Model updates	-
5		Methodology and policy	-
6		Acquisitions and disposals	-
7		Foreign currency fluctuations	295.0
8		Other	2.3
9	RWA at the end of this reporting period		38,773.6

Notes: 1. Counterparty credit risk exposures, securitization exposures, and regarded-method exposures are excluded from the amount of credit risk exposures above.
2. Asset size corresponds to the amount of variation in RWA arising from changes in book size and composition, increased assets resulting from origination of new businesses, decreased assets due to matured receivables, etc.
3. Portfolio quality corresponds to the amount of variation in RWA arising from changes in obligor’s and facilities’ ratings, changes in collateral values and guarantees, etc.
4. Foreign currency fluctuations correspond to the amount of variation in RWA arising from the effect of fluctuations in foreign exchange rates involving exposures to transactions denominated in foreign currencies.

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CCR7: RWA flow statements of CCR exposures under EPE method			
No.			RWA
1	RWA at the end of the previous reporting period		793.5
2	Breakdown of changes during this reporting period	Asset size	(92.2)
3		Credit quality of counterparties	(2.7)
4		Model updates (EPE only)	-
5		Methodology and policy (EPE only)	-
6		Acquisitions and disposals	-
7		Foreign currency fluctuations	9.6
8		Other	1.1
9	RWA at the end of this reporting period		709.4

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MR2：RWA flow statements of market risk exposures under IMA

No.			A	B	C	D	E	F
			VAR	Stressed VAR	IRC	CRM	Other	Total
1a	RWA at the end of the previous reporting period		185.6	454.5	-	-		640.1
1b	Adjustment to RWA at the end of the previous reporting period		2.96	3.04	-	-		3.01
1c	IMA values at the end of the previous reporting period		62.6	149.3	-	-		212.0
2	Breakdown of changes during this reporting period	Change in risk levels	(17.1)	(7.6)	-	-		(24.8)
3		Model updates/changes	-	-	-	-		-
4		Methodology and policy	-	-	-	-		-
5		Acquisitions and disposals	-	-	-	-		-
6		Foreign currency fluctuations	59.2	35.9	-	-		95.1
7		Other	(26.9)	1.2	-	-		(25.7)
8a	IMA values at the end of this reporting period		77.7	178.8	-	-		256.6
8b	Adjustment to RWA at the end of this reporting period		2.29	2.51	-	-		2.44
8c	RWA at the end of this reporting period		178.3	449.3	-	-		627.7