

Disclosure regarding Denominator of Capital Adequacy Ratio Formula

Mizuho Bank 【Non-consolidated】

As of September 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 September 30 2018	As of June 30, 2018	As of September 30 2018	As of June 30, 2018
1	Credit risk (excluding counterparty credit risk)	37,381,200	37,093,152	3,164,465	3,139,438
2	of which: standardized approach (SA)	-	-	-	-
3	of which: internal rating-based (IRB) approach	36,243,637	35,830,504	3,073,460	3,038,426
	of which: significant investments	-	-	-	-
	of which: estimated residual value of lease transactions	-	-	-	-
	others	1,137,563	1,262,648	91,005	101,011
4	Counterparty credit risk (CCR)	2,999,695	3,066,752	244,235	249,701
5	of which: SA-CCR	-	-	-	-
	of which: current exposure method	45,377	47,894	3,848	4,061
6	of which: expected positive exposure (EPE) method	721,331	739,186	61,168	62,682
	of which: credit valuation adjustment (CVA) risk	2,017,096	2,066,454	161,367	165,316
	of which: central counterparty-related	95,098	91,740	7,607	7,339
	Others	120,791	121,477	10,243	10,301
7	Equity positions in banking book under market-based approach	1,982,980	2,305,194	168,156	195,480
	Fund exposures - standardized approach	-	-	-	-
	Fund exposures - regarded method	3,117,543	3,416,457	263,539	288,885
11	Settlement risk	1,005	3,516	85	298
12	Securitization exposures in banking book	420,987	363,113	35,699	30,792
13	of which: IRB ratings-based approach (RBA) or IRB internal assessment approach (IAA)	111,539	109,213	9,458	9,261
14	of which: IRB supervisory formula approach (SFA)	300,947	245,400	25,520	20,809
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	1,605,747	761,057	128,459	60,884
17	of which: standardized approach (SA)	376,141	336,809	30,091	26,944
18	of which: internal model approaches (IMA)	1,229,605	424,247	98,368	33,939
19	Operational risk	1,908,015	2,031,130	152,641	162,490
20	of which: basic indicator approach	-	-	-	-
21	of which: standardized approach	-	-	-	-
22	of which: advanced measurement approach	1,908,015	2,031,130	152,641	162,490
23	Exposures of specified items not subject to regulatory adjustments	759,893	612,244	62,468	50,656
	Amounts included in RWA subject to phase-out arrangements	-	-	-	-
24	Floor adjustment	-	-	-	-
25	Total (after applying the scaling factor)	52,746,897	52,232,847	4,219,751	4,178,627