Disclosure regarding Denominator of Capital Adequacy Ratio Formula

Mizuho Bank【Non-consolidated】
As of December 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 December 31 2018	As of September 30 2018	As of December 31 2018	As of September 30 2018
1	Credit risk (excluding counterparty credit risk)	37,222,004	37,381,200	3,150,407	3,164,465
2	of which: standardized approach (SA)	-	-	-	-
3	of which: internal rating-based (IRB) approach	35,968,246	36,243,637	3,050,107	3,073,460
	of which: significant investments	-	-	-	-
	of which: estimated residual value of lease transactions	-	-	-	-
	others	1,253,757	1,137,563	100,300	91,005
4	Counterparty credit risk (CCR)	3,342,386	2,999,695	272,387	244,235
5	of which: SA-CCR	-	-	-	-
	of which: current exposure method	73,776	45,377	6,256	3,848
6	of which: expected positive exposure (EPE) method	779,502	721,331	66,101	61,168
	of which: credit valuation adjustment (CVA) risk	2,174,083	2,017,096	173,926	161,367
	of which: central counterparty-related	127,382	95,098	10,190	7,607
	Others	187,641	120,791	15,912	10,243
7	Equity positions in banking book under market-based approach	2,643,761	1,982,980	224,190	168,156
	Fund exposures - standardized approach	-	-	-	-
	Fund exposures - regarded method	3,457,215	3,117,543	292,345	263,539
11	Settlement risk	8,250	1,005	699	85
12	Securitization exposures in banking book	405,343	420,987	34,373	35,699
13	of which: IRB ratings-based approach (RBA) or IRB internal assessment approach (IAA)	94,777	111,539	8,037	9,458
14	of which: IRB supervisory formula approach (SFA)	302,066	300,947	25,615	25,520
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	1,313,573	1,605,747	105,085	128,459
17	of which: standardized approach (SA)	467,431	376,141	37,394	30,091
18	of which: internal model approaches (IMA)	846,141	1,229,605	67,691	98,368
19	Operational risk	1,907,175	1,908,015	152,574	152,641
20	of which: basic indicator approach	-	-	-	-
21	of which: standardized approach	-	-	-	-
22	of which: advanced measurement approach	1,907,175	1,908,015	152,574	152,641
23	Exposures of specified items not subject to regulatory adjustments	958,864	759,893	78,387	62,468
	Amounts included in RWA subject to phase-out arrangements	-	-	-	-
24	Floor adjustment	-	-	-	-
25	Total (after applying the scaling factor)	53,880,653	52,746,897	4,310,452	4,219,751