Disclosure regarding Denominator of Capital Adequacy Ratio Formula

Mizuho Bank 【Consolidated】
As of March 31, 2019

(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, 2019	As of December 31, 2018	As of March 31, 2019	As of December 31, 2018
1	Credit risk (excluding counterparty credit risk)	36,399,476	37,832,552	3,072,959	3,194,077
2	of which: standardized approach (SA)	1,565,080	1,556,493	125,206	124,519
3	of which: internal rating-based (IRB) approach	33,541,908	34,890,216	2,844,353	2,958,690
	of which: significant investments	-	-	-	-
	of which: estimated residual value of lease transactions	-	-	-	-
	others	1,292,488	1,385,842	103,399	110,867
4	Counterparty credit risk (CCR)	3,980,498	3,871,405	323,392	314,687
5	of which: SA-CCR	-	-	-	-
	of which: current exposure method	92,532	144,916	7,754	12,181
6	of which: expected positive exposure (EPE) method	791,411	737,532	67,029	62,485
	of which: credit valuation adjustment (CVA) risk	2,317,239	2,175,734	185,379	174,058
	of which: central counterparty-related	151,298	203,822	12,103	16,305
	Others	628,016	609,399	51,125	49,656
7	Equity positions in banking book under market-based approach	1,975,007	2,901,462	167,480	246,044
8	Equity investments in funds - Look-through approach	2,441,995		205,872	
9	Equity investments in funds - Mandate-based approach	-		-	
	Equity investments in funds - Simple approach (subject to 250% RW)	-		-	
	Equity investments in funds - Simple approach (subject to 400% RW)	248,534		21,075	
10	Equity investments in funds - Fall-back approach	12,833		1,031	
	Fund exposures - standardized approach		-		-
	Fund exposures - regarded method		3,331,607		281,693
11	Settlement risk	2,646	8,581	224	726
12	Securitization exposures in banking book	966,325	400,604	77,306	33,971
13	of which: Securitisation IRB approach (SEC-IRBA) or internal assessment approach(IAA)	728,667		58,293	
14	of which: Securitisation external ratings-based approach (SEC-ERBA)	229,157		18,332	
15	of which: Securitisation standardised approach (SEC-SA)	-		-	
	of which: IRB ratings-based approach (RBA) or IRB internal assessment approach (IAA)		97,640		8,279
	of which: IRB supervisory formula approach (SFA)		294,464		24,970
	of which: SA/simplified supervisory formula approach (SSFA)		-		-
	of which: 1250% risk weight is applied	8,500	8,500	680	720
16	Market risk	1,386,808	1,840,897	110,944	147,271
17	of which: standardized approach (SA)	675,741	747,847	54,059	59,827
18	of which: internal model approaches (IMA)	711,067	1,093,050	56,885	87,444
19	Operational risk	2,301,451	2,349,112	184,116	187,928
20	of which: basic indicator approach	460,605	441,936	36,848	35,354
21	of which: standardized approach	-	-	-	-
22	of which: advanced measurement approach	1,840,845	1,907,175	147,267	152,574
23	Exposures of specified items not subject to regulatory adjustments	986,300	1,058,867	81,484	86,662
	Amounts included in RWA subject to phase-out arrangements	-	-	-	-
24	Floor adjustment	-	-	-	-
25	Total (after applying the scaling factor)	53,073,603	56,163,298	4,245,888	4,493,063

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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		39,737.8
2	Breakdown of changes during this reporting period	Asset size	(592.5)
3		Portfolio quality	(1,623.6)
4		Model updates	-
5		Methodology and policy	(224.1)
6		Acquisitions and disposals	-
7		Foreign currency fluctuations	14.5
8		Other	7.0
9	RWA at the end of this reporting period		37,319.0

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. Methodology and policy corresponds to the amount of variation in RWA arising from methodological changes in calculations driven by regulatory policy changes including revisions to existing regulations.
5. 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		737.5
2	Breakdown of changes during this reporting period	Asset size	98.1
3		Credit quality of counterparties	(45.9)
4		Model updates (EPE only)	-
5		Methodology and policy (EPE only)	-
6		Acquisitions and disposals	-
7		Foreign currency fluctuations	1.9
8		Other	(0.2)
9	RWA at the end of this reporting period		791.4

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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		265.2	827.8	-	-		1,093.0
1b	Adjustment to RWA at the end of the previous reporting period		4.04	4.29	-	-		4.22
1c	IMA values at the end of the previous reporting period		65.6	192.8	-	-		258.5
2	Breakdown of changes during this reporting period	Change in risk levels	(16.6)	(0.2)	-	-		(16.8)
3		Model updates/changes	-	-	-	-		-
4		Methodology and policy	-	-	-	-		-
5		Acquisitions and disposals	-	-	-	-		-
6		Foreign currency fluctuations	(1.5)	7.6	-	-		6.0
7		Other	1.0	(12.0)	-	-		(11.0)
8a	IMA values at the end of this reporting period		48.4	188.2	-	-		236.7
8b	Adjustment to RWA at the end of this reporting period		4.22	2.68	-	-		3.00
8c	RWA at the end of this reporting period		204.9	506.0	-	-		711.0