Disclosure regarding Denominator of Capital Adequacy Ratio Formula

Mizuho Bank【Non-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)	35,812,727	37,222,004	3,031,395	3,150,407
2	of which: standardized approach (SA)	-	-	-	-
3	of which: internal rating-based (IRB) approach	34,661,963	35,968,246	2,939,334	3,050,107
	of which: significant investments	-	-	-	-
	of which: estimated residual value of lease transactions	-	-	-	-
	others	1,150,763	1,253,757	92,061	100,300
4	Counterparty credit risk (CCR)	3,324,835	3,342,386	270,765	272,387
5	of which: SA-CCR	-	-	-	-
	of which: current exposure method	34,664	73,776	2,939	6,256
6	of which: expected positive exposure (EPE) method	777,715	779,502	65,950	66,101
	of which: credit valuation adjustment (CVA) risk	2,205,586	2,174,083	176,446	173,926
	of which: central counterparty-related	123,798	127,382	9,903	10,190
	Others	183,070	187,641	15,524	15,912
7	Equity positions in banking book under market-based approach	1,743,957	2,643,761	147,887	224,190
8	Equity investments in funds - Look-through approach	2,554,068		215,376	
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)	250,962		21,281	
10	Equity investments in funds - Fall-back approach	12,833		1,031	
	Fund exposures - standardized approach		-		-
	Fund exposures - regarded method		3,457,215		292,345
11	Settlement risk	2,622	8,250	222	699
12	Securitization exposures in banking book	943,680	405,343	75,494	34,373
13	of which: Securitisation IRB approach (SEC-IRBA) or internal assessment approach(IAA)	706,022		56,481	
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)		94,777		8,037
	of which: IRB supervisory formula approach (SFA)		302,066		25,615
	of which: SA/simplified supervisory formula approach (SSFA)		-		-
	of which: 1250% risk weight is applied	8,500	8,500	680	720
16	Market risk	746,021	1,313,573	59,681	105,085
17	of which: standardized approach (SA)	301,732	467,431	24,138	37,394
18	of which: internal model approaches (IMA)	444,288	846,141	35,543	67,691
19	Operational risk	1,840,845	1,907,175	147,267	152,574
20	of which: basic indicator approach	-	-	-	-
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	833,026	958,864	68,668	78,387
	Amounts included in RWA subject to phase-out arrangements	-	-	-	-
24	Floor adjustment	-	-	-	-
25	Total (after applying the scaling factor)	50,488,405	53,880,653	4,039,072	4,310,452