Disclosure regarding Denominator of Capital Adequacy Ratio Formula

Mizuho Bank 【Consolidated】
As of June 30, 2019

(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, 2019	As of March 31, 2019	As of June 30, 2019	As of March 31, 2019
1	Credit risk (excluding counterparty credit risk)	36,167,955	36,399,476	3,053,600	3,072,959
2	of which: standardized approach (SA)	1,568,743	1,565,080	125,499	125,206
3	of which: internal rating-based (IRB) approach	33,367,470	33,541,908	2,829,561	2,844,353
	of which: significant investments	-	-	-	-
	of which: estimated residual value of lease transactions	-	-	-	-
	others	1,231,740	1,292,488	98,539	103,399
4	Counterparty credit risk (CCR)	4,128,185	3,980,498	335,714	323,392
5	of which: SA-CCR	-	-	-	-
	of which: current exposure method	118,463	92,532	9,962	7,754
6	of which: expected positive exposure (EPE) method	873,633	791,411	74,018	67,029
	of which: credit valuation adjustment (CVA) risk	2,365,202	2,317,239	189,216	185,379
	of which: central counterparty-related	158,699	151,298	12,695	12,103
	Others	612,187	628,016	49,821	51,125
7	Equity positions in banking book under market-based approach	2,011,704	1,975,007	170,592	167,480
8	Equity investments in funds - Look-through approach	3,999,133	2,441,995	337,885	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)	227,986	248,534	19,333	21,075
10	Equity investments in funds - Fall-back approach	11,703	12,833	936	1,031
11	Settlement risk	1,744	2,646	147	224
12	Securitization exposures in banking book	1,022,146	966,325	81,771	77,306
13	of which: Securitisation IRB approach (SEC-IRBA) or internal assessment approach(IAA)	788,458	728,667	63,076	58,293
14	of which: Securitisation external ratings-based approach (SEC-ERBA)	225,188	229,157	18,015	18,332
15	of which: Securitisation standardised approach (SEC-SA)	-	-	-	-
	of which: 1250% risk weight is applied	8,500	8,500	680	680
16	Market risk	1,593,313	1,386,808	127,465	110,944
17	of which: standardized approach (SA)	765,471	675,741	61,237	54,059
18	of which: internal model approaches (IMA)	827,842	711,067	66,227	56,885
19	Operational risk	2,307,031	2,301,451	184,562	184,116
20	of which: basic indicator approach	460,605	460,605	36,848	36,848
21	of which: standardized approach	-	-	-	-
22	of which: advanced measurement approach	1,846,425	1,840,845	147,714	147,267
23	Exposures of specified items not subject to regulatory adjustments	1,033,142	986,300	85,291	81,484
	Amounts included in RWA subject to phase-out arrangements	-	-	-	-
24	Floor adjustment	-	-	-	-
25	Total (after applying the scaling factor)	54,966,252	53,073,603	4,397,300	4,245,888

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(Billions of yen)

CR8:RWA flow statements of credit risk exposures under IRB approach			
No.			RWA
1	RWA at the end of the previous reporting period		37,319.0
2	Breakdown of changes during this reporting period	Asset size	14.8
3		Portfolio quality	320.2
4		Model updates	-
5		Methodology and policy	-
6		Acquisitions and disposals	-
7		Foreign currency fluctuations	(365.1)
8		Other	(48.6)
9	RWA at the end of this reporting period		37,240.2

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		791.4
2	Breakdown of changes during this reporting period	Asset size	104.0
3		Credit quality of counterparties	0.2
4		Model updates (EPE only)	-
5		Methodology and policy (EPE only)	-
6		Acquisitions and disposals	-
7		Foreign currency fluctuations	(21.2)
8		Other	(0.8)
9	RWA at the end of this reporting period		873.6

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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		204.9	506.0	-	-		711.0
1b	Adjustment to RWA at the end of the previous reporting period		4.22	2.68	-	-		3.00
1c	IMA values at the end of the previous reporting period		48.4	188.2	-	-		236.7
2	Breakdown of changes during this reporting period	Change in risk levels	26.6	(25.0)	-	-		1.5
3		Model updates/changes	-	-	-	-		-
4		Methodology and policy	-	-	-	-		-
5		Acquisitions and disposals	-	-	-	-		-
6		Foreign currency fluctuations	(13.7)	(16.9)	-	-		(30.7)
7		Other	19.2	8.3	-	-		27.5
8a	IMA values at the end of this reporting period		80.5	154.5	-	-		235.1
8b	Adjustment to RWA at the end of this reporting period		2.94	3.81	-	-		3.52
8c	RWA at the end of this reporting period		237.5	590.2	-	-		827.8