Disclosure regarding Denominator of Capital Adequacy Ratio Formula

Mizuho Bank【Non-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)	35,486,419	35,812,727	3,004,308	3,031,395
2	of which: standardized approach (SA)	-	-	-	-
3	of which: internal rating-based (IRB) approach	34,457,293	34,661,963	2,921,978	2,939,334
	of which: significant investments	-	-	-	-
	of which: estimated residual value of lease transactions	-	-	-	-
	others	1,029,126	1,150,763	82,330	92,061
4	Counterparty credit risk (CCR)	3,290,364	3,324,835	268,107	270,765
5	of which: SA-CCR	-	-	-	-
	of which: current exposure method	55,553	34,664	4,710	2,939
6	of which: expected positive exposure (EPE) method	786,228	777,715	66,672	65,950
	of which: credit valuation adjustment (CVA) risk	2,154,522	2,205,586	172,361	176,446
	of which: central counterparty-related	119,461	123,798	9,556	9,903
	Others	174,598	183,070	14,805	15,524
7	Equity positions in banking book under market-based approach	1,760,515	1,743,957	149,291	147,887
8	Equity investments in funds - Look-through approach	4,118,104	2,554,068	347,974	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)	290,114	250,962	24,601	21,281
10	Equity investments in funds - Fall-back approach	11,703	12,833	936	1,031
11	Settlement risk	1,641	2,622	139	222
12	Securitization exposures in banking book	997,844	943,680	79,827	75,494
13	of which: Securitisation IRB approach (SEC-IRBA) or internal assessment approach(IAA)	764,156	706,022	61,132	56,481
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	833,591	746,021	66,687	59,681
17	of which: standardized approach (SA)	370,259	301,732	29,620	24,138
18	of which: internal model approaches (IMA)	463,332	444,288	37,066	35,543
19	Operational risk	1,846,425	1,840,845	147,714	147,267
20	of which: basic indicator approach	-	-	-	-
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	875,965	833,026	72,136	68,668
	Amounts included in RWA subject to phase-out arrangements	-	-	-	-
24	Floor adjustment	-	-	-	-
25	Total (after applying the scaling factor)	52,021,556	50,488,405	4,161,724	4,039,072