

Disclosure regarding Denominator of Capital Adequacy Ratio Formula

Mizuho Bank [Consolidated]
As of September 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 September 30, 2019	As of June 30, 2019	As of September 30, 2019	As of June 30, 2019
1	Credit risk (excluding counterparty credit risk)	36,502,045	36,167,955	3,081,276	3,053,600
2	of which: standardized approach (SA)	1,730,406	1,568,743	138,432	125,499
3	of which: internal rating-based (IRB) approach	33,565,152	33,367,470	2,846,324	2,829,561
	of which: significant investments	-	-	-	-
	of which: estimated residual value of lease transactions	-	-	-	-
	others	1,206,487	1,231,740	96,518	98,539
4	Counterparty credit risk (CCR)	3,770,284	4,128,185	307,202	335,714
5	of which: SA-CCR	-	-	-	-
	of which: current exposure method	138,278	118,463	11,634	9,962
6	of which: expected positive exposure (EPE) method	856,231	873,633	72,548	74,018
	of which: credit valuation adjustment (CVA) risk	2,036,868	2,365,202	162,949	189,216
	of which: central counterparty-related	130,974	158,699	10,477	12,695
	Others	607,932	612,187	49,591	49,821
7	Equity positions in banking book under market-based approach	1,828,413	2,011,704	155,049	170,592
8	Equity investments in funds - Look-through approach	4,778,640	3,999,133	404,097	337,885
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)	224,446	227,986	19,033	19,333
10	Equity investments in funds - Fall-back approach	40,715	11,703	3,257	936
11	Settlement risk	10,531	1,744	892	147
12	Securitization exposures in banking book	1,057,361	1,022,146	84,588	81,771
13	of which: Securitisation IRB approach (SEC-IRBA) or internal assessment approach(IAA)	808,831	788,458	64,706	63,076
14	of which: Securitisation external ratings-based approach (SEC-ERBA)	240,029	225,188	19,202	18,015
15	of which: Securitisation standardised approach (SEC-SA)	-	-	-	-
	of which: 1250% risk weight is applied	8,500	8,500	680	680
16	Market risk	1,479,754	1,593,313	118,380	127,465
17	of which: standardized approach (SA)	682,806	765,471	54,624	61,237
18	of which: internal model approaches (IMA)	796,947	827,842	63,755	66,227
19	Operational risk	2,267,254	2,307,031	181,380	184,562
20	of which: basic indicator approach	478,911	460,605	38,312	36,848
21	of which: standardized approach	-	-	-	-
22	of which: advanced measurement approach	1,788,342	1,846,425	143,067	147,714
23	Exposures of specified items not subject to regulatory adjustments	1,011,018	1,033,142	83,570	85,291
	Amounts included in RWA subject to phase-out arrangements	-	-	-	-
24	Floor adjustment	-	-	-	-
25	Total (after applying the scaling factor)	55,484,108	54,966,252	4,438,728	4,397,300

(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	37,240.2	
2	Breakdown of changes during this reporting period	Asset size	(25.2)
3		Portfolio quality	118.8
4		Model updates	-
5		Methodology and policy	-
6		Acquisitions and disposals	-
7		Foreign currency fluctuations	(79.5)
8		Other	(39.0)
9	RWA at the end of this reporting period	37,215.2	

- 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.

(Billions of yen)

CCR7: RWA flow statements of CCR exposures under EPE method			
No.		RWA	
1	RWA at the end of the previous reporting period	873.6	
2	Breakdown of changes during this reporting period	Asset size	(7.7)
3		Credit quality of counterparties	(4.7)
4		Model updates (EPE only)	-
5		Methodology and policy (EPE only)	-
6		Acquisitions and disposals	-
7		Foreign currency fluctuations	(4.1)
8		Other	(0.7)
9	RWA at the end of this reporting period	856.2	

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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	237.5	590.2	-	-		827.8	
1b	Adjustment to RWA at the end of the previous reporting period	2.94	3.81	-	-		3.52	
1c	IMA values at the end of the previous reporting period	80.5	154.5	-	-		235.1	
2	Breakdown of changes during this reporting period	Change in risk levels	57.0	110.5	-	-		167.6
3		Model updates/changes	-	-	-	-		-
4		Methodology and policy	-	-	-	-		-
5		Acquisitions and disposals	-	-	-	-		-
6		Foreign currency fluctuations	(10.0)	(56.7)	-	-		(66.7)
7	Other	(25.6)	(4.3)	-	-		(29.9)	
8a	IMA values at the end of this reporting period	101.8	204.1	-	-		306.0	
8b	Adjustment to RWA at the end of this reporting period	2.38	2.71	-	-		2.60	
8c	RWA at the end of this reporting period	243.2	553.7	-	-		796.9	