

**Disclosure regarding Denominator of Capital Adequacy Ratio Formula**

Mizuho Bank 【Non-consolidated】  
As of March 31, 2018

(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, 2018	As of March 31, 2017	As of March 31, 2018	As of March 31, 2017
1	Credit risk (excluding counterparty credit risk)	36,611,438		3,098,919	
2	of which: standardized approach (SA)	-		-	
3	of which: internal rating-based (IRB) approach	35,417,586		3,003,411	
	of which: significant investments	-		-	
	of which: estimated residual value of lease transactions	-		-	
	others	1,193,851		95,508	
4	Counterparty credit risk (CCR)	3,209,554		261,330	
5	of which: SA-CCR	-		-	
	of which: current exposure method	45,994		3,900	
6	of which: expected positive exposure (EPE) method	797,843		67,657	
	of which: credit valuation adjustment (CVA) risk	2,204,476		176,358	
	of which: central counterparty-related	53,799		4,303	
	Others	107,439		9,110	
7	Equity positions in banking book under market-based approach	2,034,677		172,540	
	Fund exposures - standardized approach	-		-	
	Fund exposures - regarded method	3,169,347		267,928	
11	Settlement risk	4,272		362	
12	Securitization exposures in banking book	365,482		30,992	
13	of which: IRB ratings-based approach (RBA) or IRB internal assessment approach (IAA)	105,941		8,983	
14	of which: IRB supervisory formula approach (SFA)	251,041		21,288	
15	of which: SA/simplified supervisory formula approach (SSFA)	-		-	
	of which: 1250% risk weight is applied	8,500		720	
16	Market risk	724,710		57,976	
17	of which: standardized approach (SA)	259,648		20,771	
18	of which: internal model approaches (IMM)	465,062		37,204	
19	Operational risk	2,029,087		162,327	
20	of which: basic indicator approach	-		-	
21	of which: standardized approach	-		-	
22	of which: advanced measurement approach	2,029,087		162,327	
23	Exposures of specified items not subject to regulatory adjustments	691,496		56,996	
	Amounts included in RWA subject to phase-out arrangements	-		-	
24	Floor adjustment	-		-	
25	Total (after applying the scaling factor)	51,367,186		4,109,374	