

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

Mizuho Bank 【Non-consolidated】  
As of June 30, 2018

(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, 2018	As of March 31, 2018	As of June 30, 2018	As of March 31, 2018
1	Credit risk (excluding counterparty credit risk)	37,093,152	36,611,438	3,139,438	3,098,919
2	of which: standardized approach (SA)	-	-	-	-
3	of which: internal rating-based (IRB) approach	35,830,504	35,417,586	3,038,426	3,003,411
	of which: significant investments	-	-	-	-
	of which: estimated residual value of lease transactions	-	-	-	-
	others	1,262,648	1,193,851	101,011	95,508
4	Counterparty credit risk (CCR)	3,066,752	3,209,554	249,701	261,330
5	of which: SA-CCR	-	-	-	-
	of which: current exposure method	47,894	45,994	4,061	3,900
6	of which: expected positive exposure (EPE) method	739,186	797,843	62,682	67,657
	of which: credit valuation adjustment (CVA) risk	2,066,454	2,204,476	165,316	176,358
	of which: central counterparty-related	91,740	53,799	7,339	4,303
	Others	121,477	107,439	10,301	9,110
7	Equity positions in banking book under market-based approach	2,305,194	2,034,677	195,480	172,540
	Fund exposures - standardized approach	-	-	-	-
	Fund exposures - regarded method	3,416,457	3,169,347	288,885	267,928
11	Settlement risk	3,516	4,272	298	362
12	Securitization exposures in banking book	363,113	365,482	30,792	30,992
13	of which: IRB ratings-based approach (RBA) or IRB internal assessment approach (IAA)	109,213	105,941	9,261	8,983
14	of which: IRB supervisory formula approach (SFA)	245,400	251,041	20,809	21,288
15	of which: SA/simplified supervisory formula approach (SSFA)	-	-	-	-
	of which: 1250% risk weight is applied	8,500	8,500	720	720
16	Market risk	761,057	724,710	60,884	57,976
17	of which: standardized approach (SA)	336,809	259,648	26,944	20,771
18	of which: internal model approaches (IMA)	424,247	465,062	33,939	37,204
19	Operational risk	2,031,130	2,029,087	162,490	162,327
20	of which: basic indicator approach	-	-	-	-
21	of which: standardized approach	-	-	-	-
22	of which: advanced measurement approach	2,031,130	2,029,087	162,490	162,327
23	Exposures of specified items not subject to regulatory adjustments	612,244	691,496	50,656	56,996
	Amounts included in RWA subject to phase-out arrangements	-	-	-	-
24	Floor adjustment	-	-	-	-
25	Total (after applying the scaling factor)	52,232,847	51,367,186	4,178,627	4,109,374