

Disclosure regarding Denominator of Capital Adequacy Ratio Formula

Mizuho Bank 【Non-consolidated】

As of June 30, 2025

(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, 2025	As of March 31, 2025	As of June 30, 2025	As of March 31, 2025
1	Credit risk (excluding counterparty credit risk)	44,449,032	44,599,227	3,555,922	3,567,938
2	of which: standardized approach (SA)	5,692,367	5,596,519	455,389	447,721
3	of which: foundation internal ratings-based (F-IRB) approach	23,327,171	23,368,047	1,866,173	1,869,443
4	of which: supervisory slotting criteria approach	464,882	529,629	37,190	42,370
5	of which: advanced internal ratings-based (A-IRB) approach	13,510,132	13,651,232	1,080,810	1,092,098
	of which: significant investments	-	-	-	-
	of which: estimated residual value of lease transactions	-	-	-	-
	others	1,454,477	1,453,797	116,358	116,303
6	Counterparty credit risk (CCR)	1,171,325	1,211,216	93,706	96,897
7	of which: SA-CCR	36,391	48,813	2,911	3,905
8	of which: expected positive exposure (EPE) method	514,582	524,696	41,166	41,975
	of which: central counterparty-related	170,066	166,838	13,605	13,347
9	Others	450,285	470,867	36,022	37,669
10	Credit valuation adjustment (CVA) risk	984,443	1,067,593	78,755	85,407
	of which: standardized approach (SA-CVA)	538,613	494,381	43,089	39,550
	of which: full basic approach (Full BA-CVA)	445,830	573,212	35,666	45,856
	of which: reduced basic approach (Reduced BA-CVA)	-	-	-	-
11	Equity positions in banking book under market-based approach during the five-year linear phase-in period	2,300,008	1,473,067	184,000	117,845
12	Equity investments in funds - Look-through approach	4,089,428	3,824,266	327,154	305,941
13	Equity investments in funds - Mandate-based approach	7,529	-	602	-
	Equity investments in funds - Simple approach (subject to 250% RW)	139,445	132,663	11,155	10,613
	Equity investments in funds - Simple approach (subject to 400% RW)	-	-	-	-
14	Equity investments in funds - Fall-back approach (subject to 1250% RW)	198,023	267,375	15,841	21,390
15	Settlement risk	4,407	6,535	352	522
16	Securitization exposures in banking book	3,247,355	3,205,235	259,788	256,418
17	of which: Securitization internal ratings-based approach (SEC-IRBA)	2,592,989	2,601,764	207,439	208,141
18	of which: Securitization external ratings-based approach (SEC-ERBA) or internal assessment approach (IAA)	53,049	52,931	4,243	4,234
19	of which: Securitization standardized approach (SEC-SA)	600,093	549,392	48,007	43,951
	of which: 1250% risk weight is applied	1,223	1,147	97	91
20	Market risk	975,922	975,694	78,073	78,055
21	of which: standardized approach (SA)	975,922	975,694	78,073	78,055
22	of which: internal model approach (IMA)	-	-	-	-
	of which: simplified standardized approach (SSA)	-	-	-	-
23	Capital charge for switch between trading book and banking book	-	-	-	-
24	Operational risk	2,009,768	2,009,768	160,781	160,781
25	Exposures of specified items not subject to regulatory adjustments	1,985,213	2,053,788	158,817	164,303
26	Floor adjustment	-	-	-	-
27	Total	61,561,904	60,826,431	4,924,952	4,866,114