

Disclosure regarding Denominator of Capital Adequacy Ratio Formula

Mizuho Bank 【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)	44,155,031	44,227,124	3,532,402	3,538,169
2	of which: standardized approach (SA)	5,701,897	5,519,971	456,151	441,597
3	of which: foundation internal ratings-based (F-IRB) approach	23,328,206	23,411,205	1,866,256	1,872,896
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	13,078,724	13,238,978	1,046,297	1,059,118
	of which: significant investments	-	-	-	-
	of which: estimated residual value of lease transactions	-	-	-	-
	others	1,581,320	1,527,339	126,505	122,187
6	Counterparty credit risk (CCR)	2,179,931	2,193,816	174,394	175,505
7	of which: SA-CCR	407,806	426,726	32,624	34,138
8	of which: expected positive exposure (EPE) method	707,788	684,162	56,623	54,733
	of which: central counterparty-related	208,555	214,510	16,684	17,160
9	Others	855,780	868,417	68,462	69,473
10	Credit valuation adjustment (CVA) risk	1,647,806	1,727,527	131,824	138,202
	of which: standardized approach (SA-CVA)	527,374	502,855	42,189	40,228
	of which: full basic approach (Full BA-CVA)	984,238	1,101,592	78,739	88,127
	of which: reduced basic approach (Reduced BA-CVA)	136,193	123,079	10,895	9,846
11	Equity positions in banking book under market-based approach during the five-year linear phase-in period	2,703,964	1,881,452	216,317	150,516
12	Equity investments in funds - Look-through approach	3,875,382	3,584,174	310,030	286,733
13	Equity investments in funds - Mandate-based approach	7,529	-	602	-
	Equity investments in funds - Simple approach (subject to 250% RW)	130,660	126,853	10,452	10,148
	Equity investments in funds - Simple approach (subject to 400% RW)	-	-	-	-
14	Equity investments in funds - Fall-back approach (subject to 1250% RW)	196,124	265,476	15,689	21,238
15	Settlement risk	4,407	6,535	352	522
16	Securitization exposures in banking book	3,302,807	3,241,149	264,224	259,291
17	of which: Securitization internal ratings-based approach (SEC-IRBA)	2,646,269	2,635,435	211,701	210,834
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)	602,266	551,635	48,181	44,130
	of which: 1250% risk weight is applied	1,223	1,147	97	91
20	Market risk	2,611,299	2,352,815	208,903	188,225
21	of which: standardized approach (SA)	2,608,800	2,350,635	208,704	188,050
22	of which: internal model approach (IMA)	-	-	-	-
	of which: simplified standardized approach (SSA)	2,499	2,180	199	174
23	Capital charge for switch between trading book and banking book	-	-	-	-
24	Operational risk	3,658,025	3,658,025	292,642	292,642
25	Exposures of specified items not subject to regulatory adjustments	2,526,068	2,614,495	202,085	209,159
26	Floor adjustment	-	-	-	-
27	Total	66,999,039	65,879,448	5,359,923	5,270,355

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CVA4: CVA risk equivalent Flow Statements of CVA Risk Exposures		
No.		CVA risk equivalent
1	CVA at previous quarter-end	138,202
2	CVA at end of reporting period	131,824
	Key drivers of the change	As a result of the decrease in EAD, the CVA risk equivalent of BA-CVA decreased and the total amount CVA risk equivalent decreased.

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CMS1: Comparison of Modelled and Standardized RWA at Risk Level					
No.		a	b	c	d
		RWA			
		RWA for modelled approach that the bank has supervisory approval to use	RWA for portfolios where standardized approaches are used	Total actual RWA (a + b), (i.e. RWA which the bank reports as a current requirement)	RWA calculated using full standardized approach (i.e. RWA used in capital floor computation)
1	Credit risk (excluding counterparty credit risk)	36,871,812	5,701,897	42,573,710	84,665,276
2	Counterparty credit risk	1,427,553	752,377	2,179,931	5,293,980
3	Credit valuation adjustment risk		1,647,806	1,647,806	1,647,806
4	Securitization exposures in the banking book	2,646,269	656,538	3,302,807	2,807,850
5	Market risk	-	2,611,299	2,611,299	2,611,299
6	Operational risk		3,658,025	3,658,025	3,658,025
7	Residual RWA		11,025,458	11,025,458	8,010,202
8	Total	40,945,636	26,053,403	66,999,039	108,694,442

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CR8:RWA flow statements of credit risk exposures under IRB approach		
No.		RWA
1	RWA at the end of the previous reporting period	42,547.6
2	Breakdown of changes during this reporting period	Asset size
3		Portfolio quality
4		Model updates
5		Methodology and policy
6		Acquisitions and disposals
7		Foreign currency fluctuations
8		Other
9	RWA at the end of this reporting period	43,070.7

- Notes: 1. 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.
2. 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.
3. 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 and other related factors.
4. 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.

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CCR7: RWA flow statements of CCR exposures under EPE method		
No.		RWA
1	RWA at the end of the previous reporting period	684.1
2	Breakdown of changes during this reporting period	Asset size
3		Credit quality of counterparties
4		Model updates (EPE only)
5		Methodology and policy (EPE only)
6		Acquisitions and disposals
7		Foreign currency fluctuations
8		Other
9	RWA at the end of this reporting period	707.7