

## Disclosure regarding Denominator of Capital Adequacy Ratio Formula

Mizuho Bank 【Non-consolidated】

As of March 31, 2025

(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, 2025	As of December 31, 2024	As of March 31, 2025	As of December 31, 2024
1	Credit risk (excluding counterparty credit risk)	44,599,227	46,640,286	3,567,938	3,731,222
2	of which: standardized approach (SA)	5,596,519	4,148,781	447,721	331,902
3	of which: foundation internal ratings-based (F-IRB) approach	23,368,047	25,716,471	1,869,443	2,057,317
4	of which: supervisory slotting criteria approach	529,629	561,929	42,370	44,954
5	of which: advanced internal ratings-based (A-IRB) approach	13,651,232	14,679,169	1,092,098	1,174,333
	of which: significant investments	-	-	-	-
	of which: estimated residual value of lease transactions	-	-	-	-
	others	1,453,797	1,533,935	116,303	122,714
6	Counterparty credit risk (CCR)	1,211,216	1,447,672	96,897	115,813
7	of which: SA-CCR	48,813	39,564	3,905	3,165
8	of which: expected positive exposure (EPE) method	524,696	613,127	41,975	49,050
	of which: central counterparty-related	166,838	190,681	13,347	15,254
9	Others	470,867	604,297	37,669	48,343
10	Credit valuation adjustment (CVA) risk	1,067,593	879,316	85,407	70,345
	of which: standardized approach (SA-CVA)	494,381	526,921	39,550	42,153
	of which: full basic approach (Full BA-CVA)	573,212	352,395	45,856	28,191
	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	1,473,067	1,425,981	117,845	114,078
12	Equity investments in funds - Look-through approach	3,824,266	4,067,445	305,941	325,395
13	Equity investments in funds - Mandate-based approach	-	-	-	-
	Equity investments in funds - Simple approach (subject to 250% RW)	132,663	140,339	10,613	11,227
	Equity investments in funds - Simple approach (subject to 400% RW)	-	-	-	-
14	Equity investments in funds - Fall-back approach (subject to 1250% RW)	267,375	205,061	21,390	16,404
15	Settlement risk	6,535	69,962	522	5,596
16	Securitization exposures in banking book	3,205,235	3,160,837	256,418	252,866
17	of which: Securitization internal ratings-based approach (SEC-IRBA)	2,601,764	2,553,343	208,141	204,267
18	of which: Securitization external ratings-based approach (SEC-ERBA) or internal assessment approach (IAA)	52,931	74,068	4,234	5,925
19	of which: Securitization standardized approach (SEC-SA)	549,392	532,398	43,951	42,591
	of which: 1250% risk weight is applied	1,147	1,027	91	82
20	Market risk	975,694	1,052,032	78,055	84,162
21	of which: standardized approach (SA)	975,694	1,052,032	78,055	84,162
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	2,053,870	160,781	164,309
25	Exposures of specified items not subject to regulatory adjustments	2,053,788	1,553,201	164,303	124,256
26	Floor adjustment	-	-	-	-
27	Total	60,826,431	62,696,007	4,866,114	5,015,680