

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

Mizuho Bank [Non-consolidated]  
As of December 31, 2024

(in million yen)

OV1: Overview of Risk-Weighted Assets (RWA)					
Basel III Template No.		a	b	c	d
		RWA		Capital requirements	
		As of December 31, 2024	As of September 30, 2024	As of December 31, 2024	As of September 30, 2024
1	Credit risk (excluding counterparty credit risk)	46,640,286	43,276,038	3,731,222	3,462,083
2	of which: standardized approach (SA)	4,148,781	3,565,439	331,902	285,235
3	of which: foundation internal ratings-based (F-IRB) approach	25,716,471	23,961,491	2,057,317	1,916,919
4	of which: supervisory slotting criteria approach	561,929	558,623	44,954	44,689
5	of which: advanced internal ratings-based (A-IRB) approach	14,679,169	13,882,726	1,174,333	1,110,618
	of which: significant investments	-	-	-	-
	of which: estimated residual value of lease transactions	-	-	-	-
	others	1,533,935	1,307,757	122,714	104,620
6	Counterparty credit risk (CCR)	1,447,672	1,295,551	115,813	103,644
7	of which: SA-CCR	39,564	37,575	3,165	3,006
8	of which: expected positive exposure (EPE) method	613,127	585,382	49,050	46,830
	of which: central counterparty-related	190,681	172,207	15,254	13,776
9	Others	604,297	500,385	48,343	40,030
10	Credit valuation adjustment (CVA) risk	879,316	825,459	70,345	66,036
	of which: standardized approach (SA-CVA)	526,921	513,215	42,153	41,057
	of which: full basic approach (Full BA-CVA)	352,395	312,243	28,191	24,979
	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	1,425,981	1,213,182	114,078	97,054
12	Equity investments in funds - Look-through approach	4,067,445	3,626,283	325,395	290,102
13	Equity investments in funds - Mandate-based approach	-	-	-	-
	Equity investments in funds - Simple approach (subject to 250% RW)	140,339	133,459	11,227	10,676
	Equity investments in funds - Simple approach (subject to 400% RW)	-	150	-	12
14	Equity investments in funds - Fall-back approach (subject to 1250% RW)	205,061	245,066	16,404	19,605
15	Settlement risk	69,962	2,438	5,596	195
16	Securitization exposures in banking book	3,160,837	2,755,707	252,866	220,456
17	of which: Securitization internal ratings-based approach (SEC-IRBA)	2,553,343	2,113,605	204,267	169,088
18	of which: Securitization external ratings-based approach (SEC-ERBA) or internal assessment approach (IAA)	74,068	76,084	5,925	6,086
19	of which: Securitization standardized approach (SEC-SA)	532,398	565,017	42,591	45,201
	of which: 1250% risk weight is applied	1,027	1,000	82	80
20	Market risk	1,052,032	922,191	84,162	73,775
21	of which: standardized approach (SA)	1,052,032	922,191	84,162	73,775
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	2,053,870	2,053,870	164,309	164,309
25	Exposures of specified items not subject to regulatory adjustments	1,553,201	1,331,917	124,256	106,553
26	Floor adjustment	-	-	-	-
27	Total	62,696,007	57,681,317	5,015,680	4,614,505