

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

Mizuho Bank [Non-consolidated]  
As of June 30, 2024

(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, 2024	As of March 31, 2024	As of June 30, 2024	As of March 31, 2024
1	Credit risk (excluding counterparty credit risk)	45,766,383	44,037,664	3,661,310	3,523,013
2	of which: standardized approach (SA)	3,800,994	3,737,341	304,079	298,987
3	of which: foundation internal ratings-based (F-IRB) approach	25,540,715	23,845,817	2,043,257	1,907,665
4	of which: supervisory slotting criteria approach	616,145	643,779	49,291	51,502
5	of which: advanced internal ratings-based (A-IRB) approach	14,272,081	14,261,681	1,141,766	1,140,934
	of which: significant investments	-	-	-	-
	of which: estimated residual value of lease transactions	-	-	-	-
	others	1,536,447	1,549,044	122,915	123,923
6	Counterparty credit risk (CCR)	1,391,651	1,285,825	111,332	102,866
7	of which: SA-CCR	41,909	33,898	3,352	2,711
8	of which: expected positive exposure (EPE) method	561,649	507,443	44,931	40,595
	of which: central counterparty-related	218,957	198,758	17,516	15,900
9	Others	569,135	545,724	45,530	43,657
10	Credit valuation adjustment (CVA) risk	936,838	849,743	74,947	67,979
	of which: standardized approach (SA-CVA)	563,756	514,833	45,100	41,186
	of which: full basic approach (Full BA-CVA)	373,082	334,910	29,846	26,792
	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	1,561,486	3,520,061	124,918	281,604
12	Equity investments in funds - Look-through approach	3,675,551	3,890,194	294,044	311,215
13	Equity investments in funds - Mandate-based approach	-	-	-	-
	Equity investments in funds - Simple approach (subject to 250% RW)	182,159	220,149	14,572	17,611
	Equity investments in funds - Simple approach (subject to 400% RW)	150	140	12	11
14	Equity investments in funds - Fall-back approach (subject to 1250% RW)	144,609	46,808	11,568	3,744
15	Settlement risk	8,743	6,248	699	499
16	Securitization exposures in banking book	2,682,695	2,439,270	214,615	195,141
17	of which: Securitization internal ratings-based approach (SEC-IRBA)	2,014,213	1,871,426	161,137	149,714
18	of which: Securitization external ratings-based approach (SEC-ERBA) or internal assessment approach (IAA)	72,581	131,628	5,806	10,530
19	of which: Securitization standardized approach (SEC-SA)	594,972	435,302	47,597	34,824
	of which: 1250% risk weight is applied	927	913	74	73
20	Market risk	973,380	907,722	77,870	72,617
21	of which: standardized approach (SA)	973,380	907,722	77,870	72,617
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	1,901,366	1,901,366	152,109	152,109
25	Exposures of specified items not subject to regulatory adjustments	1,518,252	1,251,134	121,460	100,090
26	Floor adjustment	-	-	-	-
27	Total	60,743,268	60,356,330	4,859,461	4,828,506