Disclosure regarding Denominator of Capital Adequacy Ratio Formula

Mizuho Bank【Non-consolidated】
As of March 31, 2026

(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, 2026	As of December 31, 2025	As of March 31, 2026	As of December 31, 2025
1	Credit risk (excluding counterparty credit risk)	49,269,250	47,670,688	3,941,540	3,813,655
2	of which: standardized approach (SA)	7,652,657	6,259,148	612,212	500,731
3	of which: foundation internal ratings-based (F-IRB) approach	25,306,580	25,144,752	2,024,526	2,011,580
4	of which: supervisory slotting criteria approach	362,314	339,073	28,985	27,125
5	of which: advanced internal ratings-based (A-IRB) approach	14,551,840	14,426,510	1,164,147	1,154,120
	of which: significant investments	-	-	-	-
	of which: estimated residual value of lease transactions	-	-	-	-
	others	1,395,857	1,501,203	111,668	120,096
6	Counterparty credit risk (CCR)	1,256,225	1,203,803	100,498	96,304
7	of which: SA-CCR	47,914	35,035	3,833	2,802
8	of which: expected positive exposure (EPE) method	559,161	522,589	44,732	41,807
	of which: central counterparty-related	189,302	192,377	15,144	15,390
9	Others	459,847	453,801	36,787	36,304
10	Credit valuation adjustment (CVA) risk	1,019,859	956,378	81,588	76,510
	of which: standardized approach (SA-CVA)	573,770	553,609	45,901	44,288
	of which: full basic approach (Full BA-CVA)	446,089	402,769	35,687	32,221
	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	1,584,749	1,818,000	126,779	145,440
12	Equity investments in funds - Look-through approach	4,910,388	4,624,221	392,831	369,937
13	Equity investments in funds - Mandate-based approach	-	-	-	-
	Equity investments in funds - Simple approach (subject to 250% RW)	225,928	169,991	18,074	13,599
	Equity investments in funds - Simple approach (subject to 400% RW)	-	-	-	-
14	Equity investments in funds - Fall-back approach (subject to 1250% RW)	133,289	125,838	10,663	10,067
15	Settlement risk	9,451	8,080	756	646
16	Securitization exposures in banking book	3,686,580	3,329,781	294,926	266,382
17	of which: Securitization internal ratings-based approach (SEC-IRBA)	2,881,021	2,580,024	230,481	206,401
18	of which: Securitization external ratings-based approach (SEC-ERBA) or internal assessment approach (IAA)	73,481	45,481	5,878	3,638
19	of which: Securitization standardized approach (SEC-SA)	731,492	696,148	58,519	55,691
	of which: 1250% risk weight is applied	585	8,126	46	650
20	Market risk	1,067,225	1,127,864	85,378	90,229
21	of which: standardized approach (SA)	1,067,225	1,127,864	85,378	90,229
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	2,182,507	2,065,327	174,600	165,226
25	Exposures of specified items not subject to regulatory adjustments	2,070,255	1,871,679	165,620	149,734
26	Floor adjustment	1,180,004	-	94,400	-
27	Total	68,595,718	64,971,655	5,487,657	5,197,732