Disclosure regarding Denominator of Capital Adequacy Ratio Formula

Mizuho Bank 【Consolidated】

As of September 30, 2026

(Millions of yen)

OV1: Overview of Risk-Weighted Assets (RWA)

Basel III Template No.		a	b	c	d
		RWA		Capital requirements	
		As of September 30, 2026	As of June 30, 2026	As of September 30, 2026	As of June 30, 2026
1	Credit risk (excluding counterparty credit risk)	49,800,599	49,365,420	3,984,047	3,949,233
2	of which: standardized approach (SA)	7,267,137	7,373,941	581,370	589,915
3	of which: foundation internal ratings-based (F-IRB) approach	26,181,076	26,185,271	2,094,486	2,094,821
4	of which: supervisory slotting criteria approach	349,769	319,370	27,981	25,549
5	of which: advanced internal ratings-based (A-IRB) approach	14,522,921	13,994,837	1,161,833	1,119,587
	of which: significant investments	-	-	-	-
	of which: estimated residual value of lease transactions	-	-	-	-
	others	1,479,694	1,491,998	118,375	119,359
6	Counterparty credit risk (CCR)	3,203,772	2,642,598	256,301	211,407
7	of which: SA-CCR	927,185	515,204	74,174	41,216
8	of which: expected positive exposure (EPE) method	901,739	893,476	72,139	71,478
	of which: central counterparty-related	178,355	287,285	14,268	22,982
9	Others	1,196,491	946,631	95,719	75,730
10	Credit valuation adjustment (CVA) risk	2,167,892	1,964,745	173,431	157,179
	of which: standardized approach (SA-CVA)	561,391	563,439	44,911	45,075
	of which: full basic approach (Full BA-CVA)	1,316,117	1,232,103	105,289	98,568
	of which: reduced basic approach (Reduced BA-CVA)	290,384	169,201	23,230	13,536
11	Equity positions in banking book under market-based approach during the five-year linear phase-in period	2,454,092	1,921,512	196,327	153,720
12	Equity investments in funds - Look-through approach	4,803,142	4,691,437	384,251	375,315
13	Equity investments in funds - Mandate-based approach	-	-	-	-
	Equity investments in funds - Simple approach (subject to 250% RW)	225,430	299,684	18,034	23,974
	Equity investments in funds - Simple approach (subject to 400% RW)	3,962	102,669	317	8,213
14	Equity investments in funds - Fall-back approach (subject to 1250% RW)	212,842	233,795	17,027	18,703
15	Settlement risk	1,698	3,807	135	304
16	Securitization exposures in banking book	3,744,920	3,849,655	299,593	307,972
17	of which: Securitization internal ratings-based approach (SEC-IRBA)	2,923,449	3,012,636	233,875	241,010
18	of which: Securitization external ratings-based approach (SEC-ERBA) or internal assessment approach (IAA)	69,248	71,346	5,539	5,707
19	of which: Securitization standardized approach (SEC-SA)	752,223	765,651	60,177	61,252
	of which: 1250% risk weight is applied	-	21	-	1
20	Market risk	3,539,204	3,655,165	283,136	292,413
21	of which: standardized approach (SA)	3,535,801	3,651,819	282,864	292,145
22	of which: internal model approach (IMA)	-	-	-	-
	of which: simplified standardized approach (SSA)	3,403	3,346	272	267
23	Capital charge for switch between trading book and banking book	-	-	-	-
24	Operational risk	4,706,451	4,255,804	376,516	340,464
25	Exposures of specified items not subject to regulatory adjustments	3,453,065	2,768,613	276,245	221,489
26	Floor adjustment	-	-	-	-
27	Total	78,317,077	75,754,910	6,265,366	6,060,392

Mizuho Bank 【Consolidated】

As of September 30, 2026

(Millions of yen)

CVA4: CVA risk equivalent Flow Statements of CVA Risk Exposures		
No.		CVA risk equivalent
1	CVA at previous quarter-end	157,179
2	CVA at end of reporting period	173,431
	Key drivers of the change	As a result of the increase in EAD, the CVA risk equivalent of BA-CVA increased and the total amount CVA risk equivalent increased.

Mizuho Bank 【Consolidated】

As of September 30, 2026

(Millions of yen)

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)	41,053,767	7,267,137	48,320,905	94,742,114
2	Counterparty credit risk	1,733,619	1,470,152	3,203,772	5,775,655
3	Credit valuation adjustment risk		2,167,892	2,167,892	2,167,892
4	Securitization exposures in the banking book	2,923,449	821,471	3,744,920	2,993,355
5	Market risk	-	3,539,204	3,539,204	3,539,204
6	Operational risk		4,706,451	4,706,451	4,706,451
7	Residual RWA		12,633,930	12,633,930	9,997,771
8	Total	45,710,836	32,606,241	78,317,077	123,922,446