Disclosure regarding Denominator of Capital Adequacy Ratio Formula

Mizuho Bank 【Consolidated】
As of June 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 June 30, 2026	As of March 31, 2026	As of June 30, 2026	As of March 31, 2026
1	Credit risk (excluding counterparty credit risk)	49,365,420	48,494,610	3,949,233	3,879,568
2	of which: standardized approach (SA)	7,373,941	7,404,779	589,915	592,382
3	of which: foundation internal ratings-based (F-IRB) approach	26,185,271	25,224,961	2,094,821	2,017,996
4	of which: supervisory slotting criteria approach	319,370	362,314	25,549	28,985
5	of which: advanced internal ratings-based (A-IRB) approach	13,994,837	13,988,424	1,119,587	1,119,073
	of which: significant investments	-	-	-	-
	of which: estimated residual value of lease transactions	-	-	-	-
	others	1,491,998	1,514,130	119,359	121,130
6	Counterparty credit risk (CCR)	2,642,598	2,601,232	211,407	208,098
7	of which: SA-CCR	515,204	608,217	41,216	48,657
8	of which: expected positive exposure (EPE) method	893,476	850,314	71,478	68,025
	of which: central counterparty-related	287,285	242,459	22,982	19,396
9	Others	946,631	900,240	75,730	72,019
10	Credit valuation adjustment (CVA) risk	1,964,745	1,929,163	157,179	154,333
	of which: standardized approach (SA-CVA)	563,439	566,849	45,075	45,347
	of which: full basic approach (Full BA-CVA)	1,232,103	1,152,174	98,568	92,173
	of which: reduced basic approach (Reduced BA-CVA)	169,201	210,139	13,536	16,811
11	Equity positions in banking book under market-based approach during the five-year linear phase-in period	1,921,512	2,011,636	153,720	160,930
12	Equity investments in funds - Look-through approach	4,691,437	4,706,242	375,315	376,499
13	Equity investments in funds - Mandate-based approach	-	-	-	-
	Equity investments in funds - Simple approach (subject to 250% RW)	299,684	225,928	23,974	18,074
	Equity investments in funds - Simple approach (subject to 400% RW)	102,669	-	8,213	-
14	Equity investments in funds - Fall-back approach (subject to 1250% RW)	233,795	131,665	18,703	10,533
15	Settlement risk	3,807	9,451	304	756
16	Securitization exposures in banking book	3,849,655	3,729,396	307,972	298,351
17	of which: Securitization internal ratings-based approach (SEC-IRBA)	3,012,636	2,923,432	241,010	233,874
18	of which: Securitization external ratings-based approach (SEC-ERBA) or internal assessment approach (IAA)	71,346	73,481	5,707	5,878
19	of which: Securitization standardized approach (SEC-SA)	765,651	731,896	61,252	58,551
	of which: 1250% risk weight is applied	21	585	1	46
20	Market risk	3,655,165	3,397,036	292,413	271,762
21	of which: standardized approach (SA)	3,651,819	3,394,467	292,145	271,557
22	of which: internal model approach (IMA)	-	-	-	-
	of which: simplified standardized approach (SSA)	3,346	2,568	267	205
23	Capital charge for switch between trading book and banking book	-	-	-	-
24	Operational risk	4,255,804	4,255,804	340,464	340,464
25	Exposures of specified items not subject to regulatory adjustments	2,768,613	2,713,409	221,489	217,072
26	Floor adjustment	-	-	-	-
27	Total	75,754,910	74,205,577	6,060,392	5,936,446

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CVA4: CVA risk equivalent Flow Statements of CVA Risk Exposures		
No.		CVA risk equivalent
1	CVA at previous quarter-end	154,333
2	CVA at end of reporting period	157,179
	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.

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As of June 30, 2026

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CMS1: Comparison of Modelled and Standardized RWA at Risk Level					
		a	b	c	d
		RWA			
No.		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)	40,499,479	7,373,941	47,873,421	95,717,682
2	Counterparty credit risk	1,764,433	878,164	2,642,598	5,415,502
3	Credit valuation adjustment risk		1,964,745	1,964,745	1,964,745
4	Securitization exposures in the banking book	3,012,636	837,019	3,849,655	3,028,958
5	Market risk	-	3,655,165	3,655,165	3,655,165
6	Operational risk		4,255,804	4,255,804	4,255,804
7	Residual RWA		11,513,520	11,513,520	9,159,560
8	Total	45,276,549	30,478,361	75,754,910	123,197,419