Disclosure regarding Denominator of Capital Adequacy Ratio Formula

Mizuho Bank【Non-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)	50,734,480	50,197,748	4,058,758	4,015,819
2	of which: standardized approach (SA)	7,586,826	7,696,901	606,946	615,752
3	of which: foundation internal ratings-based (F-IRB) approach	26,320,888	26,257,983	2,105,671	2,100,638
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	15,057,220	14,565,872	1,204,577	1,165,269
	of which: significant investments	-	-	-	-
	of which: estimated residual value of lease transactions	-	-	-	-
	others	1,419,776	1,357,621	113,582	108,609
6	Counterparty credit risk (CCR)	1,279,407	1,394,958	102,352	111,596
7	of which: SA-CCR	75,643	52,615	6,051	4,209
8	of which: expected positive exposure (EPE) method	581,723	640,149	46,537	51,211
	of which: central counterparty-related	106,721	206,911	8,537	16,552
9	Others	515,319	495,283	41,225	39,622
10	Credit valuation adjustment (CVA) risk	1,055,216	1,089,266	84,417	87,141
	of which: standardized approach (SA-CVA)	566,243	568,783	45,299	45,502
	of which: full basic approach (Full BA-CVA)	488,973	520,483	39,117	41,638
	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	2,026,207	1,482,116	162,096	118,569
12	Equity investments in funds - Look-through approach	4,984,980	4,878,834	398,798	390,306
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)	214,741	235,694	17,179	18,855
15	Settlement risk	1,698	3,884	135	310
16	Securitization exposures in banking book	3,708,306	3,831,490	296,664	306,519
17	of which: Securitization internal ratings-based approach (SEC-IRBA)	2,887,189	2,994,836	230,975	239,586
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)	751,867	765,286	60,149	61,222
	of which: 1250% risk weight is applied	-	21	-	1
20	Market risk	1,446,189	1,772,920	115,695	141,833
21	of which: standardized approach (SA)	1,446,189	1,772,920	115,695	141,833
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	2,530,057	2,182,507	202,404	174,600
25	Exposures of specified items not subject to regulatory adjustments	2,653,781	2,155,368	212,302	172,429
26	Floor adjustment	-	647,124	-	51,769
27	Total	70,864,459	70,274,271	5,669,156	5,621,941