# Disclosure regarding Denominator of Capital Adequacy Ratio Formula

Mizuho Bank【Non-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) | | 50,197,748 | 49,269,250 | 4,015,819 | 3,941,540 |
| 2 | | of which: standardized approach (SA) | 7,696,901 | 7,652,657 | 615,752 | 612,212 |
| 3 | | of which: foundation internal ratings-based (F-IRB) approach | 26,257,983 | 25,306,580 | 2,100,638 | 2,024,526 |
| 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 | 14,565,872 | 14,551,840 | 1,165,269 | 1,164,147 |
| | | of which: significant investments | - | - | - | - |
| | | of which: estimated residual value of lease transactions | - | - | - | - |
| | | others | 1,357,621 | 1,395,857 | 108,609 | 111,668 |
| 6 | Counterparty credit risk (CCR) | | 1,394,958 | 1,256,225 | 111,596 | 100,498 |
| 7 | | of which: SA-CCR | 52,615 | 47,914 | 4,209 | 3,833 |
| 8 | | of which: expected positive exposure (EPE) method | 640,149 | 559,161 | 51,211 | 44,732 |
| | | of which: central counterparty-related | 206,911 | 189,302 | 16,552 | 15,144 |
| 9 | | Others | 495,283 | 459,847 | 39,622 | 36,787 |
| 10 | Credit valuation adjustment (CVA) risk | | 1,089,266 | 1,019,859 | 87,141 | 81,588 |
| | | of which: standardized approach (SA-CVA) | 568,783 | 573,770 | 45,502 | 45,901 |
| | | of which: full basic approach (Full BA-CVA) | 520,483 | 446,089 | 41,638 | 35,687 |
| | | 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 | | 1,482,116 | 1,584,749 | 118,569 | 126,779 |
| 12 | Equity investments in funds - Look-through approach | | 4,878,834 | 4,910,388 | 390,306 | 392,831 |
| 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) | | 235,694 | 133,289 | 18,855 | 10,663 |
| 15 | Settlement risk | | 3,884 | 9,451 | 310 | 756 |
| 16 | Securitization exposures in banking book | | 3,831,490 | 3,686,580 | 306,519 | 294,926 |
| 17 | | of which: Securitization internal ratings-based approach (SEC-IRBA) | 2,994,836 | 2,881,021 | 239,586 | 230,481 |
| 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) | 765,286 | 731,492 | 61,222 | 58,519 |
| | | of which: 1250% risk weight is applied | 21 | 585 | 1 | 46 |
| 20 | Market risk | | 1,772,920 | 1,067,225 | 141,833 | 85,378 |
| 21 | | of which: standardized approach (SA) | 1,772,920 | 1,067,225 | 141,833 | 85,378 |
| 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 | 2,182,507 | 174,600 | 174,600 |
| 25 | Exposures of specified items not subject to regulatory adjustments | | 2,155,368 | 2,070,255 | 172,429 | 165,620 |
| 26 | Floor adjustment | | 647,124 | 1,180,004 | 51,769 | 94,400 |
| 27 | Total | | 70,274,271 | 68,595,718 | 5,621,941 | 5,487,657 |