Disclosure regarding Denominator of Capital Adequacy Ratio Formula

Mizuho Bank 【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)	48,494,610	47,277,574	3,879,568	3,782,205
2	of which: standardized approach (SA)	7,404,779	6,515,832	592,382	521,266
3	of which: foundation internal ratings-based (F-IRB) approach	25,224,961	24,979,933	2,017,996	1,998,394
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	13,988,424	13,866,206	1,119,073	1,109,296
	of which: significant investments	-	-	-	-
	of which: estimated residual value of lease transactions	-	-	-	-
	others	1,514,130	1,576,527	121,130	126,122
6	Counterparty credit risk (CCR)	2,601,232	2,298,945	208,098	183,915
7	of which: SA-CCR	608,217	417,030	48,657	33,362
8	of which: expected positive exposure (EPE) method	850,314	760,488	68,025	60,839
	of which: central counterparty-related	242,459	244,044	19,396	19,523
9	Others	900,240	877,381	72,019	70,190
10	Credit valuation adjustment (CVA) risk	1,929,163	1,784,836	154,333	142,786
	of which: standardized approach (SA-CVA)	566,849	547,256	45,347	43,780
	of which: full basic approach (Full BA-CVA)	1,152,174	1,086,249	92,173	86,899
	of which: reduced basic approach (Reduced BA-CVA)	210,139	151,329	16,811	12,106
11	Equity positions in banking book under market-based approach during the five-year linear phase-in period	2,011,636	2,230,750	160,930	178,460
12	Equity investments in funds - Look-through approach	4,706,242	4,401,596	376,499	352,127
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)	131,665	130,601	10,533	10,448
15	Settlement risk	9,451	8,080	756	646
16	Securitization exposures in banking book	3,729,396	3,403,667	298,351	272,293
17	of which: Securitization internal ratings-based approach (SEC-IRBA)	2,923,432	2,651,606	233,874	212,128
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)	731,896	698,452	58,551	55,876
	of which: 1250% risk weight is applied	585	8,126	46	650
20	Market risk	3,397,036	3,229,251	271,762	258,340
21	of which: standardized approach (SA)	3,394,467	3,226,578	271,557	258,126
22	of which: internal model approach (IMA)	-	-	-	-
	of which: simplified standardized approach (SSA)	2,568	2,672	205	213
23	Capital charge for switch between trading book and banking book	-	-	-	-
24	Operational risk	4,255,804	3,922,559	340,464	313,804
25	Exposures of specified items not subject to regulatory adjustments	2,713,409	2,448,645	217,072	195,891
26	Floor adjustment	-	-	-	-
27	Total	74,205,577	71,306,498	5,936,446	5,704,519

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CVA4: CVA risk equivalent Flow Statements of CVA Risk Exposures		
No.		CVA risk equivalent
1	CVA at previous quarter-end	142,786
2	CVA at end of reporting period	154,333
	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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(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)	39,575,701	7,404,779	46,980,480	94,118,674
2	Counterparty credit risk	1,640,911	960,320	2,601,232	6,400,392
3	Credit valuation adjustment risk		1,929,163	1,929,163	1,929,163
4	Securitization exposures in the banking book	2,923,432	805,963	3,729,396	3,183,164
5	Market risk	-	3,397,036	3,397,036	3,397,036
6	Operational risk		4,255,804	4,255,804	4,255,804
7	Residual RWA		11,312,464	11,312,464	8,933,530
8	Total	44,140,045	30,065,532	74,205,577	122,217,766

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CR8:RWA flow statements of credit risk exposures under IRB approach			
No.			RWA
1	RWA at the end of the previous reporting period		44,817.1
2	Breakdown of changes during this reporting period	Asset size	(214.8)
3		Portfolio quality	176.4
4		Model updates	-
5		Methodology and policy	63.6
6		Acquisitions and disposals	-
7		Foreign currency fluctuations	297.3
8		Other	-
9	RWA at the end of this reporting period		45,139.7

Notes: 1. Asset size corresponds to the amount of variation in RWA arising from changes in book size and composition, increased assets resulting from origination of new businesses, decreased assets due to matured receivables, etc.
2. Portfolio quality corresponds to the amount of variation in RWA arising from changes in obligor's and facilities' ratings, changes in collateral values and guarantees, etc.
3. Methodology and policy corresponds to the amount of variation in RWA arising from methodological changes in calculations driven by regulatory policy changes including revisions to existing regulations and other related factors.
4. Foreign currency fluctuations correspond to the amount of variation in RWA arising from the effect of fluctuations in foreign exchange rates involving exposures to transactions denominated in foreign currencies.

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CCR7: RWA flow statements of CCR exposures under EPE method			
No.			RWA
1	RWA at the end of the previous reporting period		760.4
2	Breakdown of changes during this reporting period	Asset size	21.7
3		Credit quality of counterparties	57.4
4		Model updates (EPE only)	-
5		Methodology and policy (EPE only)	-
6		Acquisitions and disposals	-
7		Foreign currency fluctuations	10.6
8		Other	-
9	RWA at the end of this reporting period		850.3