

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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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