

## Disclosure regarding Denominator of Capital Adequacy Ratio Formula

Mizuho Bank 【Non-consolidated】

As of December 31, 2025

(in million yen)

OV1: Overview of Risk-Weighted Assets (RWA)					
Basel III Template No.		a	b	c	d
		RWA		Capital requirements	
		As of December 31, 2025	As of September 30, 2025	As of December 31, 2025	As of September 30, 2025
1	Credit risk (excluding counterparty credit risk)	47,670,688	45,335,319	3,813,655	3,626,825
2	of which: standardized approach (SA)	6,259,148	6,006,394	500,731	480,511
3	of which: foundation internal ratings-based (F-IRB) approach	25,144,752	23,748,407	2,011,580	1,899,872
4	of which: supervisory slotting criteria approach	339,073	349,047	27,125	27,923
5	of which: advanced internal ratings-based (A-IRB) approach	14,426,510	13,851,116	1,154,120	1,108,089
	of which: significant investments	-	-	-	-
	of which: estimated residual value of lease transactions	-	-	-	-
	others	1,501,203	1,380,354	120,096	110,428
6	Counterparty credit risk (CCR)	1,203,803	1,213,972	96,304	97,117
7	of which: SA-CCR	35,035	37,403	2,802	2,992
8	of which: expected positive exposure (EPE) method	522,589	497,203	41,807	39,776
	of which: central counterparty-related	192,377	182,097	15,390	14,567
9	Others	453,801	497,268	36,304	39,781
10	Credit valuation adjustment (CVA) risk	956,378	931,256	76,510	74,500
	of which: standardized approach (SA-CVA)	553,609	529,082	44,288	42,326
	of which: full basic approach (Full BA-CVA)	402,769	402,174	32,221	32,173
	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	1,818,000	1,571,438	145,440	125,715
12	Equity investments in funds - Look-through approach	4,624,221	4,123,535	369,937	329,882
13	Equity investments in funds - Mandate-based approach	-	-	-	-
	Equity investments in funds - Simple approach (subject to 250% RW)	169,991	146,287	13,599	11,702
	Equity investments in funds - Simple approach (subject to 400% RW)	-	-	-	-
14	Equity investments in funds - Fall-back approach (subject to 1250% RW)	125,838	159,443	10,067	12,755
15	Settlement risk	8,080	4,789	646	383
16	Securitization exposures in banking book	3,329,781	3,212,033	266,382	256,962
17	of which: Securitization internal ratings-based approach (SEC-IRBA)	2,580,024	2,515,566	206,401	201,245
18	of which: Securitization external ratings-based approach (SEC-ERBA) or internal assessment approach (IAA)	45,481	47,329	3,638	3,786
19	of which: Securitization standardized approach (SEC-SA)	696,148	647,818	55,691	51,825
	of which: 1250% risk weight is applied	8,126	1,319	650	105
20	Market risk	1,127,864	1,105,658	90,229	88,452
21	of which: standardized approach (SA)	1,127,864	1,105,658	90,229	88,452
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	2,065,327	2,065,327	165,226	165,226
25	Exposures of specified items not subject to regulatory adjustments	1,871,679	1,811,041	149,734	144,883
26	Floor adjustment	-	-	-	-
27	Total	64,971,655	61,680,104	5,197,732	4,934,408