

Disclosure regarding Denominator of Capital Adequacy Ratio Formula

Mizuho Bank 【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)		47,277,574	44,840,475	3,782,205	3,587,238
2	of which: standardized approach (SA)		6,515,832	6,087,681	521,266	487,014
3	of which: foundation internal ratings-based (F-IRB) approach		24,979,933	23,617,007	1,998,394	1,889,360
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		13,866,206	13,285,166	1,109,296	1,062,813
	of which: significant investments		-	-	-	-
	of which: estimated residual value of lease transactions		-	-	-	-
	others		1,576,527	1,501,570	126,122	120,125
6	Counterparty credit risk (CCR)		2,298,945	2,356,670	183,915	188,533
7	of which: SA-CCR		417,030	423,431	33,362	33,874
8	of which: expected positive exposure (EPE) method		760,488	759,224	60,839	60,737
9	of which: central counterparty-related		244,044	239,902	19,523	19,192
	Others		877,381	934,110	70,190	74,728
10	Credit valuation adjustment (CVA) risk		1,784,836	1,811,832	142,786	144,946
	of which: standardized approach (SA-CVA)		547,256	522,905	43,780	41,832
	of which: full basic approach (Full BA-CVA)		1,086,249	1,137,857	86,899	91,028
	of which: reduced basic approach (Reduced BA-CVA)		151,329	151,069	12,106	12,085
11	Equity positions in banking book under market-based approach during the five-year linear phase-in period		2,230,750	1,973,667	178,460	157,893
12	Equity investments in funds - Look-through approach		4,401,596	3,914,265	352,127	313,141
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)		130,601	157,544	10,448	12,603
15	Settlement risk		8,080	17,985	646	1,438
16	Securitization exposures in banking book		3,403,667	3,288,364	272,293	263,069
17	of which: Securitization internal ratings-based approach (SEC-IRBA)		2,651,606	2,589,623	212,128	207,169
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)		698,452	650,091	55,876	52,007
	of which: 1250% risk weight is applied		8,126	1,319	650	105
20	Market risk		3,229,251	2,858,467	258,340	228,677
21	of which: standardized approach (SA)		3,226,578	2,856,302	258,126	228,504
22	of which: internal model approach (IMA)		-	-	-	-
	of which: simplified standardized approach (SSA)		2,672	2,164	213	173
23	Capital charge for switch between trading book and banking book		-	-	-	-
24	Operational risk		3,922,559	3,922,559	313,804	313,804
25	Exposures of specified items not subject to regulatory adjustments		2,448,645	2,344,558	195,891	187,564
26	Floor adjustment		-	-	-	-
27	Total		71,306,498	67,632,678	5,704,519	5,410,614

Mizuho Bank 【Consolidated】

As of December 31, 2025

(Millions of yen)

CVA4: CVA risk equivalent Flow Statements of CVA Risk Exposures		
No.	CVA risk equivalent	
1	CVA at previous quarter-end	144,947
2	CVA at end of reporting period	142,786
	Key drivers of the change	As a result of the decrease in EAD, the CVA risk equivalent of BA-CVA decreased and the total amount CVA risk equivalent decreased.

Mizuho Bank 【Consolidated】

As of December 31, 2025

(Millions of yen)

CMS1: Comparison of Modelled and Standardized RWA at Risk Level		a	b	c	d
No.		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)	39,185,214	6,515,832	45,701,046	91,410,401
2	Counterparty credit risk	1,536,448	762,497	2,298,945	5,414,432
3	Credit valuation adjustment risk		1,784,836	1,784,836	1,784,836
4	Securitization exposures in the banking book	2,651,606	752,060	3,403,667	2,970,870
5	Market risk	-	3,229,251	3,229,251	3,229,251
6	Operational risk		3,922,559	3,922,559	3,922,559
7	Residual RWA		10,966,192	10,966,192	8,049,976
8	Total	43,373,269	27,933,229	71,306,498	116,782,327