Disclosure regarding Denominator of Capital Adequacy Ratio Formula

Mizuho Bank 【Consolidated】

As of September 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 September 30, 2026	As of June 30, 2026	As of September 30, 2026	As of June 30, 2026
1	Credit risk (excluding counterparty credit risk)	49,800,599	49,365,420	3,984,047	3,949,233
2	of which: standardized approach (SA)	7,267,137	7,373,941	581,370	589,915
3	of which: foundation internal ratings-based (F-IRB) approach	26,181,076	26,185,271	2,094,486	2,094,821
4	of which: supervisory slotting criteria approach	349,769	319,370	27,981	25,549
5	of which: advanced internal ratings-based (A-IRB) approach	14,522,921	13,994,837	1,161,833	1,119,587
	of which: significant investments	-	-	-	-
	of which: estimated residual value of lease transactions	-	-	-	-
	others	1,479,694	1,491,998	118,375	119,359
6	Counterparty credit risk (CCR)	3,203,772	2,642,598	256,301	211,407
7	of which: SA-CCR	927,185	515,204	74,174	41,216
8	of which: expected positive exposure (EPE) method	901,739	893,476	72,139	71,478
	of which: central counterparty-related	178,355	287,285	14,268	22,982
9	Others	1,196,491	946,631	95,719	75,730
10	Credit valuation adjustment (CVA) risk	2,167,892	1,964,745	173,431	157,179
	of which: standardized approach (SA-CVA)	561,391	563,439	44,911	45,075
	of which: full basic approach (Full BA-CVA)	1,316,117	1,232,103	105,289	98,568
	of which: reduced basic approach (Reduced BA-CVA)	290,384	169,201	23,230	13,536
11	Equity positions in banking book under market-based approach during the five-year linear phase-in period	2,454,092	1,921,512	196,327	153,720
12	Equity investments in funds - Look-through approach	4,803,142	4,691,437	384,251	375,315
13	Equity investments in funds - Mandate-based approach	-	-	-	-
	Equity investments in funds - Simple approach (subject to 250% RW)	225,430	299,684	18,034	23,974
	Equity investments in funds - Simple approach (subject to 400% RW)	3,962	102,669	317	8,213
14	Equity investments in funds - Fall-back approach (subject to 1250% RW)	212,842	233,795	17,027	18,703
15	Settlement risk	1,698	3,807	135	304
16	Securitization exposures in banking book	3,744,920	3,849,655	299,593	307,972
17	of which: Securitization internal ratings-based approach (SEC-IRBA)	2,923,449	3,012,636	233,875	241,010
18	of which: Securitization external ratings-based approach (SEC-ERBA) or internal assessment approach (IAA)	69,248	71,346	5,539	5,707
19	of which: Securitization standardized approach (SEC-SA)	752,223	765,651	60,177	61,252
	of which: 1250% risk weight is applied	-	21	-	1
20	Market risk	3,539,204	3,655,165	283,136	292,413
21	of which: standardized approach (SA)	3,535,801	3,651,819	282,864	292,145
22	of which: internal model approach (IMA)	-	-	-	-
	of which: simplified standardized approach (SSA)	3,403	3,346	272	267
23	Capital charge for switch between trading book and banking book	-	-	-	-
24	Operational risk	4,706,451	4,255,804	376,516	340,464
25	Exposures of specified items not subject to regulatory adjustments	3,453,065	2,768,613	276,245	221,489
26	Floor adjustment	-	-	-	-
27	Total	78,317,077	75,754,910	6,265,366	6,060,392

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CVA4: CVA risk equivalent Flow Statements of CVA Risk Exposures		
No.		CVA risk equivalent
1	CVA at previous quarter-end	157,179
2	CVA at end of reporting period	173,431
	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)	41,053,767	7,267,137	48,320,905	94,742,114
2	Counterparty credit risk	1,733,619	1,470,152	3,203,772	5,775,655
3	Credit valuation adjustment risk		2,167,892	2,167,892	2,167,892
4	Securitization exposures in the banking book	2,923,449	821,471	3,744,920	2,993,355
5	Market risk	-	3,539,204	3,539,204	3,539,204
6	Operational risk		4,706,451	4,706,451	4,706,451
7	Residual RWA		12,633,930	12,633,930	9,997,771
8	Total	45,710,836	32,606,241	78,317,077	123,922,446

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(Billions of yen)

CR8:RWA flow statements of credit risk exposures under IRB approach			
No.			RWA
1	RWA at the end of the previous reporting period		46,085.0
2	Breakdown of changes during this reporting period	Asset size	2,043.1
3		Portfolio quality	326.9
4		Model updates	-
5		Methodology and policy	-
6		Acquisitions and disposals	-
7		Foreign currency fluctuations	(606.8)
8		Other	-
9	RWA at the end of this reporting period		47,848.2

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		893.4
2	Breakdown of changes during this reporting period	Asset size	7.5
3		Credit quality of counterparties	25.0
4		Model updates (EPE only)	-
5		Methodology and policy (EPE only)	-
6		Acquisitions and disposals	-
7		Foreign currency fluctuations	(24.3)
8		Other	-
9	RWA at the end of this reporting period		901.7