Disclosure regarding Denominator of Capital Adequacy Ratio Formula

Mizuho Financial Group【Consolidated】
As of June 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 June 30, 2026	As of March 31, 2026	As of June 30, 2026	As of March 31, 2026
1	Credit risk (excluding counterparty credit risk)	50,541,215	49,592,338	4,043,297	3,967,387
2	of which: standardized approach (SA)	7,975,145	7,932,660	638,011	634,612
3	of which: foundation internal ratings-based (F-IRB) approach	26,365,256	25,368,371	2,109,220	2,029,469
4	of which: supervisory slotting criteria approach	319,370	362,314	25,549	28,985
5	of which: advanced internal ratings-based (A-IRB) approach	14,202,318	14,205,411	1,136,185	1,136,432
	of which: significant investments	-	-	-	-
	of which: estimated residual value of lease transactions	-	-	-	-
	others	1,679,125	1,723,579	134,330	137,886
6	Counterparty credit risk (CCR)	3,569,556	3,842,484	285,564	307,398
7	of which: SA-CCR	626,178	849,071	50,094	67,925
8	of which: expected positive exposure (EPE) method	937,551	904,701	75,004	72,376
	of which: central counterparty-related	309,233	263,987	24,738	21,119
9	Others	1,696,593	1,824,723	135,727	145,977
10	Credit valuation adjustment (CVA) risk	2,109,959	2,383,889	168,796	190,711
	of which: standardized approach (SA-CVA)	560,075	562,639	44,806	45,011
	of which: full basic approach (Full BA-CVA)	1,144,253	1,065,417	91,540	85,233
	of which: reduced basic approach (Reduced BA-CVA)	405,630	755,832	32,450	60,466
11	Equity positions in banking book under market-based approach during the five-year linear phase-in period	2,291,361	2,389,390	183,308	191,151
12	Equity investments in funds - Look-through approach	5,092,854	5,069,419	407,428	405,553
13	Equity investments in funds - Mandate-based approach	-	-	-	-
	Equity investments in funds - Simple approach (subject to 250% RW)	459,689	382,640	36,775	30,611
	Equity investments in funds - Simple approach (subject to 400% RW)	177,621	69,666	14,209	5,573
14	Equity investments in funds - Fall-back approach (subject to 1250% RW)	271,768	173,584	21,741	13,886
15	Settlement risk	4,110	9,713	328	777
16	Securitization exposures in banking book	3,855,319	3,734,148	308,425	298,731
17	of which: Securitization internal ratings-based approach (SEC-IRBA)	3,018,300	2,928,184	241,464	234,254
18	of which: Securitization external ratings-based approach (SEC-ERBA) or internal assessment approach (IAA)	71,346	73,481	5,707	5,878
19	of which: Securitization standardized approach (SEC-SA)	765,651	731,896	61,252	58,551
	of which: 1250% risk weight is applied	21	585	1	46
20	Market risk	4,710,137	4,170,186	376,810	333,614
21	of which: standardized approach (SA)	4,698,107	4,159,852	375,848	332,788
22	of which: internal model approach (IMA)	-	-	-	-
	of which: simplified standardized approach (SSA)	12,030	10,333	962	826
23	Capital charge for switch between trading book and banking book	-	-	-	-
24	Operational risk	5,388,675	5,388,675	431,094	431,094
25	Exposures of specified items not subject to regulatory adjustments	3,741,516	3,719,211	299,321	297,536
26	Floor adjustment	-	-	-	-
27	Total	82,213,789	80,925,349	6,577,103	6,474,027

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CVA4: CVA risk equivalent Flow Statements of CVA Risk Exposures		
No.		CVA risk equivalent
1	CVA at previous quarter-end	190,711
2	CVA at end of reporting period	168,796
	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.

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CMS1: Comparison of Modelled and Standardized RWA at Risk Level					
		a	b	c	d
		RWA			
No.		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)	40,886,945	7,975,145	48,862,090	97,326,767
2	Counterparty credit risk	1,803,852	1,765,704	3,569,556	6,383,682
3	Credit valuation adjustment risk		2,109,959	2,109,959	2,109,959
4	Securitization exposures in the banking book	3,018,300	837,019	3,855,319	3,029,418
5	Market risk	-	4,710,137	4,710,137	4,710,137
6	Operational risk		5,388,675	5,388,675	5,388,675
7	Residual RWA		13,718,049	13,718,049	11,041,438
8	Total	45,709,097	36,504,691	82,213,789	129,990,078