Disclosure regarding Denominator of Capital Adequacy Ratio Formula

Mizuho Financial Group【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)	50,897,587	50,541,215	4,071,807	4,043,297
2	of which: standardized approach (SA)	7,812,451	7,975,145	624,996	638,011
3	of which: foundation internal ratings-based (F-IRB) approach	26,355,030	26,365,256	2,108,402	2,109,220
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	14,713,128	14,202,318	1,177,050	1,136,185
	of which: significant investments	-	-	-	-
	of which: estimated residual value of lease transactions	-	-	-	-
	others	1,667,207	1,679,125	133,376	134,330
6	Counterparty credit risk (CCR)	4,295,839	3,569,556	343,667	285,564
7	of which: SA-CCR	1,065,614	626,178	85,249	50,094
8	of which: expected positive exposure (EPE) method	936,735	937,551	74,938	75,004
	of which: central counterparty-related	208,699	309,233	16,695	24,738
9	Others	2,084,789	1,696,593	166,783	135,727
10	Credit valuation adjustment (CVA) risk	2,350,177	2,109,959	188,014	168,796
	of which: standardized approach (SA-CVA)	558,250	560,075	44,660	44,806
	of which: full basic approach (Full BA-CVA)	1,258,075	1,144,253	100,646	91,540
	of which: reduced basic approach (Reduced BA-CVA)	533,851	405,630	42,708	32,450
11	Equity positions in banking book under market-based approach during the five-year linear phase-in period	2,789,045	2,291,361	223,123	183,308
12	Equity investments in funds - Look-through approach	5,040,113	5,092,854	403,209	407,428
13	Equity investments in funds - Mandate-based approach	-	-	-	-
	Equity investments in funds - Simple approach (subject to 250% RW)	391,064	459,689	31,285	36,775
	Equity investments in funds - Simple approach (subject to 400% RW)	75,518	177,621	6,041	14,209
14	Equity investments in funds - Fall-back approach (subject to 1250% RW)	247,078	271,768	19,766	21,741
15	Settlement risk	1,863	4,110	149	328
16	Securitization exposures in banking book	3,749,969	3,855,319	299,997	308,425
17	of which: Securitization internal ratings-based approach (SEC-IRBA)	2,928,497	3,018,300	234,279	241,464
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	4,513,708	4,710,137	361,096	376,810
21	of which: standardized approach (SA)	4,507,516	4,698,107	360,601	375,848
22	of which: internal model approach (IMA)	-	-	-	-
	of which: simplified standardized approach (SSA)	6,191	12,030	495	962
23	Capital charge for switch between trading book and banking book	-	-	-	-
24	Operational risk	5,810,059	5,388,675	464,804	431,094
25	Exposures of specified items not subject to regulatory adjustments	4,023,387	3,741,516	321,871	299,321
26	Floor adjustment	-	-	-	-
27	Total	84,185,414	82,213,789	6,734,833	6,577,103

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CVA4: CVA risk equivalent Flow Statements of CVA Risk Exposures		
No.		CVA risk equivalent
1	CVA at previous quarter-end	168,796
2	CVA at end of reporting period	188,014
	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)	41,417,928	7,812,451	49,230,380	96,221,556
2	Counterparty credit risk	1,706,169	2,589,670	4,295,839	6,920,286
3	Credit valuation adjustment risk		2,350,177	2,350,177	2,350,177
4	Securitization exposures in the banking book	2,928,497	821,471	3,749,969	2,993,775
5	Market risk	-	4,513,708	4,513,708	4,513,708
6	Operational risk		5,810,059	5,810,059	5,810,059
7	Residual RWA		14,235,278	14,235,278	11,309,168
8	Total	46,052,595	38,132,818	84,185,414	130,118,731