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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As of September 30, 2026

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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.

Mizuho Financial Group【Consolidated】

As of September 30, 2026

(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

Mizuho Financial Group【Consolidated】
As of September 30, 2026

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CR8:RWA flow statements of credit risk exposures under IRB approach			
No.			RWA
1	RWA at the end of the previous reporting period		47,840.0
2	Breakdown of changes during this reporting period	Asset size	1,617.4
3		Portfolio quality	338.5
4		Model updates	-
5		Methodology and policy	-
6		Acquisitions and disposals	-
7		Foreign currency fluctuations	(605.2)
8		Other	-
9	RWA at the end of this reporting period		49,190.8

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.

Mizuho Financial Group【Consolidated】
As of September 30, 2026

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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		937.5
2	Breakdown of changes during this reporting period	Asset size	(1.5)
3		Credit quality of counterparties	24.8
4		Model updates (EPE only)	-
5		Methodology and policy (EPE only)	-
6		Acquisitions and disposals	-
7		Foreign currency fluctuations	(24.0)
8		Other	-
9	RWA at the end of this reporting period		936.7