

Disclosure regarding Denominator of Capital Adequacy Ratio Formula

Mizuho Bank [Consolidated]
As of March 31, 2024

(in million yen)

OV1: Overview of Risk-Weighted Assets (RWA)					
Basel III Template No.		a	b	c	d
		RWA		Capital requirements	
		As of March 31, 2024	As of December 31, 2023	As of March 31, 2024	As of December 31, 2023
1	Credit risk (excluding counterparty credit risk)	44,566,487	42,861,659	3,565,318	3,616,216
2	of which: standardized approach (SA)	5,066,580	2,377,660	405,326	190,212
	of which: internal rating-based (IRB) approach		39,017,426		3,308,677
3	of which: foundation internal ratings-based (F-IRB) approach	23,483,596		1,878,687	
4	of which: supervisory slotting criteria approach	643,779		51,502	
5	of which: advanced internal ratings-based (A-IRB) approach	13,607,763		1,088,621	
	of which: significant investments	-	-	-	-
	of which: estimated residual value of lease transactions	-	-	-	-
	others	1,764,765	1,466,571	141,181	117,325
6	Counterparty credit risk (CCR)	2,501,339	4,829,693	200,107	394,281
7	of which: SA-CCR	507,134	-	40,570	-
	of which: current exposure method		346,183		28,940
8	of which: expected positive exposure (EPE) method	619,461	866,721	49,556	73,449
	of which: credit valuation adjustment (CVA) risk		1,856,511		148,520
	of which: central counterparty-related	245,353	387,700	19,628	31,016
9	Others	1,129,390	1,372,577	90,351	112,355
10	Credit valuation adjustment (CVA) risk	1,511,939		120,955	
	of which: standardized approach (SA-CVA)	509,763		40,781	
	of which: full basic approach (Full BA-CVA)	878,763		70,301	
	of which: reduced basic approach (Reduced BA-CVA)	123,412		9,873	
	Equity positions in banking book under market-based approach		4,820,256		408,757
11	Equity positions in banking book under market-based approach during the five-year linear phase-in period	3,935,931		314,874	
12	Equity investments in funds - Look-through approach	3,647,536	5,171,771	291,802	437,654
13	Equity investments in funds - Mandate-based approach	-	-	-	-
	Equity investments in funds - Simple approach (subject to 250% RW)	220,379	-	17,630	-
	Equity investments in funds - Simple approach (subject to 400% RW)	140	425,750	11	36,103
14	Equity investments in funds - Fall-back approach (subject to 1250% RW)	46,635	88,977	3,730	7,207
15	Settlement risk	6,965	42,233	557	3,577
16	Securitization exposures in banking book	2,462,626	1,696,272	197,010	135,701
	of which: Securitization IRB approach (SEC-IRBA) or internal assessment approach (IAA)		1,573,744		125,899
17	of which: Securitization internal ratings-based approach (SEC-IRBA)	1,892,401		151,392	
	of which: Securitization external ratings-based approach (SEC-ERBA)		121,509		9,720
18	of which: Securitization external ratings-based approach (SEC-ERBA) or internal assessment approach (IAA)	131,628		10,530	
19	of which: Securitization standardized approach (SEC-SA)	437,682	140	35,014	11
	of which: 1250% risk weight is applied	913	877	73	70
20	Market risk	2,273,120	2,914,910	181,849	233,192
21	of which: standardized approach (SA)	2,273,120	953,978	181,849	76,318
22	of which: internal model approach (IMA)	-	1,960,932	-	156,874
	of which: simplified standardized approach (SSA)	-	-	-	-
23	Capital charge for switch between trading book and banking book	-	-	-	-
24	Operational risk	3,084,199	2,401,391	246,735	192,111
	of which: basic indicator approach		735,402		58,832
	of which: standardized approach		-		-
	of which: advanced measurement approach		1,665,989		133,279
25	Exposures of specified items not subject to regulatory adjustments	1,701,882	1,821,322	136,150	149,130
	Amounts included in RWA subject to phase-out arrangements	-	-	-	-
26	Floor adjustment	-	-	-	-
27	Total	65,959,184	70,174,184	5,276,734	5,613,934

Notes: The total RWA as of December 31, 2023 is after application of the scaling factor of 1.06.

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CVA4: CVA risk equivalent Flow Statements of CVA Risk Exposures		
No.		CVA risk equivalent
1	CVA at previous quarter-end	
2	CVA at end of reporting period	120,955
	Key drivers of the change	

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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)	37,735,140	5,066,580	42,801,721	85,010,043
2	Counterparty credit risk	1,550,284	951,055	2,501,339	5,670,365
3	Credit valuation adjustment risk		1,511,939	1,511,939	1,511,939
4	Securitization exposures in the banking book	1,892,401	570,224	2,462,626	2,509,447
5	Market risk	-	2,273,120	2,273,120	2,273,120
6	Operational risk		3,084,199	3,084,199	3,084,199
7	Residual RWA		11,324,237	11,324,237	7,112,370
8	Total	41,177,826	24,781,357	65,959,184	107,171,486