

Disclosure regarding Denominator of Capital Adequacy Ratio Formula

Mizuho Bank 【Consolidated】
As of September 30, 2024

(in million yen)

OV1: Overview of Risk-Weighted Assets (RWA)					
Basel III Template No.		a	b	c	d
		RWA		Capital requirements	
		As of September 30, 2024	As of June 30, 2024	As of September 30, 2024	As of June 30, 2024
1	Credit risk (excluding counterparty credit risk)	43,747,724	46,079,900	3,499,817	3,686,392
2	of which: standardized approach (SA)	4,876,653	5,096,299	390,132	407,703
3	of which: foundation internal ratings-based (F-IRB) approach	23,593,608	24,945,947	1,887,488	1,995,675
4	of which: supervisory slotting criteria approach	558,623	616,145	44,689	49,291
5	of which: advanced internal ratings-based (A-IRB) approach	13,259,189	13,618,390	1,060,735	1,089,471
	of which: significant investments	-	-	-	-
	of which: estimated residual value of lease transactions	-	-	-	-
	others	1,459,649	1,803,116	116,771	144,249
6	Counterparty credit risk (CCR)	2,362,310	2,667,601	188,984	213,408
7	of which: SA-CCR	412,088	523,079	32,967	41,846
8	of which: expected positive exposure (EPE) method	757,886	690,480	60,630	55,238
	of which: central counterparty-related	205,594	253,328	16,447	20,266
9	Others	986,740	1,200,713	78,939	96,057
10	Credit valuation adjustment (CVA) risk	1,421,916	1,580,516	113,753	126,441
	of which: standardized approach (SA-CVA)	509,255	556,832	40,740	44,546
	of which: full basic approach (Full BA-CVA)	782,607	872,935	62,608	69,834
	of which: reduced basic approach (Reduced BA-CVA)	130,054	150,748	10,404	12,059
11	Equity positions in banking book under market-based approach during the five-year linear phase-in period	1,627,160	1,989,996	130,172	159,199
12	Equity investments in funds - Look-through approach	3,382,771	3,449,370	270,621	275,949
13	Equity investments in funds - Mandate-based approach	-	-	-	-
	Equity investments in funds - Simple approach (subject to 250% RW)	133,562	182,159	10,684	14,572
	Equity investments in funds - Simple approach (subject to 400% RW)	150	150	12	12
14	Equity investments in funds - Fall-back approach (subject to 1250% RW)	243,168	144,437	19,453	11,554
15	Settlement risk	2,489	8,804	199	704
16	Securitization exposures in banking book	2,787,634	2,713,735	223,010	217,098
17	of which: Securitization internal ratings-based approach (SEC-IRBA)	2,143,389	2,042,710	171,471	163,416
18	of which: Securitization external ratings-based approach (SEC-ERBA) or internal assessment approach (IAA)	76,084	72,581	6,086	5,806
19	of which: Securitization standardized approach (SEC-SA)	567,159	597,516	45,372	47,801
	of which: 1250% risk weight is applied	1,000	927	80	74
20	Market risk	2,489,742	2,265,424	199,179	181,233
21	of which: standardized approach (SA)	2,485,969	2,260,151	198,877	180,812
22	of which: internal model approach (IMA)	-	-	-	-
	of which: simplified standardized approach (SSA)	3,773	5,273	301	421
23	Capital charge for switch between trading book and banking book	-	-	-	-
24	Operational risk	3,533,118	3,084,199	282,649	246,735
25	Exposures of specified items not subject to regulatory adjustments	1,828,593	1,988,869	146,287	159,109
26	Floor adjustment	-	-	-	-
27	Total	63,560,342	66,155,164	5,084,827	5,292,413

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CVA4: CVA risk equivalent Flow Statements of CVA Risk Exposures		
No.		CVA risk equivalent
1	CVA at previous quarter-end	126,441
2	CVA at end of reporting period	113,753
	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					
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)	37,411,420	4,876,653	42,288,074	83,259,435
2	Counterparty credit risk	1,533,021	829,288	2,362,310	5,488,343
3	Credit valuation adjustment risk		1,421,916	1,421,916	1,421,916
4	Securitization exposures in the banking book	2,143,389	644,244	2,787,634	2,565,061
5	Market risk	-	2,489,742	2,489,742	2,489,742
6	Operational risk		3,533,118	3,533,118	3,533,118
7	Residual RWA		8,677,545	8,677,545	6,151,214
8	Total	41,087,832	22,472,510	63,560,342	104,908,833