

Disclosure regarding Denominator of Capital Adequacy Ratio Formula

Mizuho Bank [Non-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)	43,276,038	45,766,383	3,462,083	3,661,310
2	of which: standardized approach (SA)	3,565,439	3,800,994	285,235	304,079
3	of which: foundation internal ratings-based (F-IRB) approach	23,961,491	25,540,715	1,916,919	2,043,257
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	13,882,726	14,272,081	1,110,618	1,141,766
	of which: significant investments	-	-	-	-
	of which: estimated residual value of lease transactions	-	-	-	-
	others	1,307,757	1,536,447	104,620	122,915
6	Counterparty credit risk (CCR)	1,295,551	1,391,651	103,644	111,332
7	of which: SA-CCR	37,575	41,909	3,006	3,352
8	of which: expected positive exposure (EPE) method	585,382	561,649	46,830	44,931
	of which: central counterparty-related	172,207	218,957	13,776	17,516
9	Others	500,385	569,135	40,030	45,530
10	Credit valuation adjustment (CVA) risk	825,459	936,838	66,036	74,947
	of which: standardized approach (SA-CVA)	513,215	563,756	41,057	45,100
	of which: full basic approach (Full BA-CVA)	312,243	373,082	24,979	29,846
	of which: reduced basic approach (Reduced BA-CVA)	-	-	-	-
11	Equity positions in banking book under market-based approach during the five-year linear phase-in period	1,213,182	1,561,486	97,054	124,918
12	Equity investments in funds - Look-through approach	3,626,283	3,675,551	290,102	294,044
13	Equity investments in funds - Mandate-based approach	-	-	-	-
	Equity investments in funds - Simple approach (subject to 250% RW)	133,459	182,159	10,676	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)	245,066	144,609	19,605	11,568
15	Settlement risk	2,438	8,743	195	699
16	Securitization exposures in banking book	2,755,707	2,682,695	220,456	214,615
17	of which: Securitization internal ratings-based approach (SEC-IRBA)	2,113,605	2,014,213	169,088	161,137
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)	565,017	594,972	45,201	47,597
	of which: 1250% risk weight is applied	1,000	927	80	74
20	Market risk	922,191	973,380	73,775	77,870
21	of which: standardized approach (SA)	922,191	973,380	73,775	77,870
22	of which: internal model approach (IMA)	-	-	-	-
	of which: simplified standardized approach (SSA)	-	-	-	-
23	Capital charge for switch between trading book and banking book	-	-	-	-
24	Operational risk	2,053,870	1,901,366	164,309	152,109
25	Exposures of specified items not subject to regulatory adjustments	1,331,917	1,518,252	106,553	121,460
26	Floor adjustment	-	-	-	-
27	Total	57,681,317	60,743,268	4,614,505	4,859,461