

Disclosure regarding Denominator of Capital Adequacy Ratio Formula

Mizuho Bank 【Consolidated】
As of December 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 December 31, 2024	As of September 30, 2024	As of December 31, 2024	As of September 30, 2024
1	Credit risk (excluding counterparty credit risk)	46,081,431	43,747,724	3,686,514	3,499,817
2	of which: standardized approach (SA)	4,730,684	4,876,653	378,454	390,132
3	of which: foundation internal ratings-based (F-IRB) approach	25,196,529	23,593,608	2,015,722	1,887,488
4	of which: supervisory slotting criteria approach	561,929	558,623	44,954	44,689
5	of which: advanced internal ratings-based (A-IRB) approach	14,020,641	13,259,189	1,121,651	1,060,735
	of which: significant investments	-	-	-	-
	of which: estimated residual value of lease transactions	-	-	-	-
	others	1,571,647	1,459,649	125,731	116,771
6	Counterparty credit risk (CCR)	2,605,088	2,362,310	208,407	188,984
7	of which: SA-CCR	477,686	412,088	38,214	32,967
8	of which: expected positive exposure (EPE) method	739,106	757,886	59,128	60,630
	of which: central counterparty-related	230,873	205,594	18,469	16,447
9	Others	1,157,422	986,740	92,593	78,939
10	Credit valuation adjustment (CVA) risk	1,528,539	1,421,916	122,283	113,753
	of which: standardized approach (SA-CVA)	521,169	509,255	41,693	40,740
	of which: full basic approach (Full BA-CVA)	885,229	782,607	70,818	62,608
	of which: reduced basic approach (Reduced BA-CVA)	122,140	130,054	9,771	10,404
11	Equity positions in banking book under market-based approach during the five-year linear phase-in period	1,830,283	1,627,160	146,422	130,172
12	Equity investments in funds - Look-through approach	3,852,769	3,382,771	308,222	270,621
13	Equity investments in funds - Mandate-based approach	-	-	-	-
	Equity investments in funds - Simple approach (subject to 250% RW)	131,739	133,562	10,539	10,684
	Equity investments in funds - Simple approach (subject to 400% RW)	-	150	-	12
14	Equity investments in funds - Fall-back approach (subject to 1250% RW)	203,163	243,168	16,253	19,453
15	Settlement risk	70,172	2,489	5,613	199
16	Securitization exposures in banking book	3,192,608	2,787,634	255,408	223,010
17	of which: Securitization internal ratings-based approach (SEC-IRBA)	2,582,741	2,143,389	206,619	171,471
18	of which: Securitization external ratings-based approach (SEC-ERBA) or internal assessment approach (IAA)	74,068	76,084	5,925	6,086
19	of which: Securitization standardized approach (SEC-SA)	534,771	567,159	42,781	45,372
	of which: 1250% risk weight is applied	1,027	1,000	82	80
20	Market risk	2,076,698	2,489,742	166,135	199,179
21	of which: standardized approach (SA)	2,073,131	2,485,969	165,850	198,877
22	of which: internal model approach (IMA)	-	-	-	-
	of which: simplified standardized approach (SSA)	3,567	3,773	285	301
23	Capital charge for switch between trading book and banking book	-	-	-	-
24	Operational risk	3,533,118	3,533,118	282,649	282,649
25	Exposures of specified items not subject to regulatory adjustments	2,051,009	1,828,593	164,080	146,287
26	Floor adjustment	-	-	-	-
27	Total	67,156,622	63,560,342	5,372,531	5,084,827

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CVA4: CVA risk equivalent Flow Statements of CVA Risk Exposures		
No.		CVA risk equivalent
1	CVA at previous quarter-end	113,753
2	CVA at end of reporting period	122,283
	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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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)	39,779,099	4,730,684	44,509,784	86,677,940
2	Counterparty credit risk	1,682,972	922,116	2,605,088	5,650,978
3	Credit valuation adjustment risk		1,528,539	1,528,539	1,528,539
4	Securitization exposures in the banking book	2,582,741	609,866	3,192,608	2,968,136
5	Market risk	-	2,076,698	2,076,698	2,076,698
6	Operational risk		3,533,118	3,533,118	3,533,118
7	Residual RWA		9,710,785	9,710,785	6,866,486
8	Total	44,044,813	23,111,809	67,156,622	109,301,897