

Disclosure regarding Denominator of Capital Adequacy Ratio Formula

Mizuho Financial Group [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)	44,861,027	47,200,721	3,588,882	3,776,057
2	of which: standardized approach (SA)	5,271,579	5,488,026	421,726	439,042
3	of which: foundation internal ratings-based (F-IRB) approach	23,773,645	25,152,764	1,901,891	2,012,221
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	13,572,597	13,940,161	1,085,807	1,115,212
	of which: significant investments	-	-	-	-
	of which: estimated residual value of lease transactions	-	-	-	-
	others	1,684,580	2,003,622	134,766	160,289
6	Counterparty credit risk (CCR)	3,233,888	3,449,302	258,711	275,944
7	of which: SA-CCR	598,328	702,659	47,866	56,212
8	of which: expected positive exposure (EPE) method	836,834	752,004	66,946	60,160
	of which: central counterparty-related	222,485	279,341	17,798	22,347
9	Others	1,576,239	1,715,296	126,099	137,223
10	Credit valuation adjustment (CVA) risk	1,902,121	1,976,221	152,169	158,097
	of which: standardized approach (SA-CVA)	504,490	551,429	40,359	44,114
	of which: full basic approach (Full BA-CVA)	722,138	781,146	57,771	62,491
	of which: reduced basic approach (Reduced BA-CVA)	675,492	643,645	54,039	51,491
11	Equity positions in banking book under market-based approach during the five-year linear phase-in period	1,967,793	2,353,925	157,423	188,314
12	Equity investments in funds - Look-through approach	3,693,829	3,776,112	295,506	302,088
13	Equity investments in funds - Mandate-based approach	-	-	-	-
	Equity investments in funds - Simple approach (subject to 250% RW)	278,527	327,854	22,282	26,228
	Equity investments in funds - Simple approach (subject to 400% RW)	138,107	122,761	11,048	9,820
14	Equity investments in funds - Fall-back approach (subject to 1250% RW)	258,472	175,312	20,677	14,025
15	Settlement risk	2,690	9,309	215	744
16	Securitization exposures in banking book	2,790,832	2,716,985	223,266	217,358
17	of which: Securitization internal ratings-based approach (SEC-IRBA)	2,146,587	2,045,959	171,726	163,676
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	3,449,441	3,188,630	275,955	255,090
21	of which: standardized approach (SA)	3,435,329	3,171,614	274,826	253,729
22	of which: internal model approach (IMA)	-	-	-	-
	of which: simplified standardized approach (SSA)	14,112	17,016	1,128	1,361
23	Capital charge for switch between trading book and banking book	-	-	-	-
24	Operational risk	4,531,543	4,075,171	362,523	326,013
25	Exposures of specified items not subject to regulatory adjustments	2,651,943	2,952,553	212,155	236,204
26	Floor adjustment	-	-	-	-
27	Total	69,760,218	72,324,861	5,580,817	5,785,988

Mizuho Financial Group 【Consolidated】

As of September 30, 2024

(Millions of yen)

CVA4: CVA risk equivalent Flow Statements of CVA Risk Exposures		
No.		CVA risk equivalent
1	CVA at previous quarter-end	158,097
2	CVA at end of reporting period	152,169
	Key drivers of the change	As CVA risk equivalent of counterparty credit spread risk decreased, the total amount CVA risk equivalent decreased.

Mizuho Financial Group 【Consolidated】

As of September 30, 2024

(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)	37,904,867	5,271,579	43,176,446	85,003,280
2	Counterparty credit risk	1,604,356	1,629,531	3,233,888	6,475,716
3	Credit valuation adjustment risk		1,902,121	1,902,121	1,902,121
4	Securitization exposures in the banking book	2,146,587	644,244	2,790,832	2,566,336
5	Market risk	-	3,449,441	3,449,441	3,449,441
6	Operational risk		4,531,543	4,531,543	4,531,543
7	Residual RWA		10,675,944	10,675,944	7,791,678
8	Total	41,655,811	28,104,407	69,760,218	111,720,117