

Disclosure regarding Denominator of Capital Adequacy Ratio Formula

Mizuho Bank 【Consolidated】
As of June 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 June 30, 2024	As of March 31, 2024	As of June 30, 2024	As of March 31, 2024
1	Credit risk (excluding counterparty credit risk)	46,079,900	44,566,487	3,686,392	3,565,318
2	of which: standardized approach (SA)	5,096,299	5,066,580	407,703	405,326
3	of which: foundation internal ratings-based (F-IRB) approach	24,945,947	23,483,596	1,995,675	1,878,687
4	of which: supervisory slotting criteria approach	616,145	643,779	49,291	51,502
5	of which: advanced internal ratings-based (A-IRB) approach	13,618,390	13,607,763	1,089,471	1,088,621
	of which: significant investments	-	-	-	-
	of which: estimated residual value of lease transactions	-	-	-	-
	others	1,803,116	1,764,765	144,249	141,181
6	Counterparty credit risk (CCR)	2,667,601	2,501,339	213,408	200,107
7	of which: SA-CCR	523,079	507,134	41,846	40,570
8	of which: expected positive exposure (EPE) method	690,480	619,461	55,238	49,556
	of which: central counterparty-related	253,328	245,353	20,266	19,628
9	Others	1,200,713	1,129,390	96,057	90,351
10	Credit valuation adjustment (CVA) risk	1,580,516	1,511,939	126,441	120,955
	of which: standardized approach (SA-CVA)	556,832	509,763	44,546	40,781
	of which: full basic approach (Full BA-CVA)	872,935	878,763	69,834	70,301
	of which: reduced basic approach (Reduced BA-CVA)	150,748	123,412	12,059	9,873
11	Equity positions in banking book under market-based approach during the five-year linear phase-in period	1,989,996	3,935,931	159,199	314,874
12	Equity investments in funds - Look-through approach	3,449,370	3,647,536	275,949	291,802
13	Equity investments in funds - Mandate-based approach	-	-	-	-
	Equity investments in funds - Simple approach (subject to 250% RW)	182,159	220,379	14,572	17,630
	Equity investments in funds - Simple approach (subject to 400% RW)	150	140	12	11
14	Equity investments in funds - Fall-back approach (subject to 1250% RW)	144,437	46,635	11,554	3,730
15	Settlement risk	8,804	6,965	704	557
16	Securitization exposures in banking book	2,713,735	2,462,626	217,098	197,010
17	of which: Securitization internal ratings-based approach (SEC-IRBA)	2,042,710	1,892,401	163,416	151,392
18	of which: Securitization external ratings-based approach (SEC-ERBA) or internal assessment approach (IAA)	72,581	131,628	5,806	10,530
19	of which: Securitization standardized approach (SEC-SA)	597,516	437,682	47,801	35,014
	of which: 1250% risk weight is applied	927	913	74	73
20	Market risk	2,265,424	2,273,120	181,233	181,849
21	of which: standardized approach (SA)	2,260,151	2,270,952	180,812	181,676
22	of which: internal model approach (IMA)	-	-	-	-
	of which: simplified standardized approach (SSA)	5,273	2,167	421	173
23	Capital charge for switch between trading book and banking book	-	-	-	-
24	Operational risk	3,084,199	3,084,199	246,735	246,735
25	Exposures of specified items not subject to regulatory adjustments	1,988,869	1,701,882	159,109	136,150
26	Floor adjustment	-	-	-	-
27	Total	66,155,164	65,959,184	5,292,413	5,276,734

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CVA4: CVA risk equivalent Flow Statements of CVA Risk Exposures		
No.		CVA risk equivalent
1	CVA at previous quarter-end	120,955
2	CVA at end of reporting period	126,441
	Key drivers of the change	As CVA risk equivalent of counterparty credit spread risk increased, 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)	39,180,484	5,096,299	44,276,783	87,170,642
2	Counterparty credit risk	1,630,218	1,037,383	2,667,601	5,996,925
3	Credit valuation adjustment risk		1,580,516	1,580,516	1,580,516
4	Securitization exposures in the banking book	2,042,710	671,025	2,713,735	2,646,886
5	Market risk	-	2,265,424	2,265,424	2,265,424
6	Operational risk		3,084,199	3,084,199	3,084,199
7	Residual RWA		9,566,903	9,566,903	6,878,834
8	Total	42,853,413	23,301,751	66,155,164	109,623,430

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CR8:RWA flow statements of credit risk exposures under IRB approach			
No.		RWA	
1	RWA at the end of the previous reporting period	44,150.0	
2	Breakdown of changes during this reporting period	Asset size	(1,519.4)
3		Portfolio quality	159.6
4		Model updates	-
5		Methodology and policy	-
6		Acquisitions and disposals	-
7		Foreign currency fluctuations	1,154.3
8		Other	-
9	RWA at the end of this reporting period	43,944.5	

- Notes: 1. Asset size corresponds to the amount of variation in RWA arising from changes in book size and composition, increased assets resulting from origination of new businesses, decreased assets due to matured receivables, etc.
2. Portfolio quality corresponds to the amount of variation in RWA arising from changes in obligor's and facilities' ratings, changes in collateral values and guarantees, etc.
3. Methodology and policy corresponds to the amount of variation in RWA arising from methodological changes in calculations driven by regulatory policy changes including revisions to existing regulations.
4. Foreign currency fluctuations correspond to the amount of variation in RWA arising from the effect of fluctuations in foreign exchange rates involving exposures to transactions denominated in foreign currencies.

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CCR7: RWA flow statements of CCR exposures under EPE method			
No.		RWA	
1	RWA at the end of the previous reporting period	619.4	
2	Breakdown of changes during this reporting period	Asset size	38.1
3		Credit quality of counterparties	1.7
4		Model updates (EPE only)	-
5		Methodology and policy (EPE only)	-
6		Acquisitions and disposals	-
7		Foreign currency fluctuations	31.1
8		Other	-
9	RWA at the end of this reporting period	690.4	