

Disclosure regarding Denominator of Capital Adequacy Ratio Formula

Mizuho Trust & Banking [Non-consolidated]
As of June 30, 2023

(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, 2023	As of March 31, 2023	As of June 30, 2023	As of March 31, 2023
1	Credit risk (excluding counterparty credit risk)	1,129,346	1,150,060	94,992	96,717
2	of which: standardized approach (SA)	-	-	-	-
3	of which: internal rating-based (IRB) approach	967,620	981,869	82,054	83,262
	of which: significant investments	-	-	-	-
	of which: estimated residual value of lease transactions	-	-	-	-
	others	161,725	168,190	12,938	13,455
4	Counterparty credit risk (CCR)	3,438	3,558	289	297
5	of which: SA-CCR	-	-	-	-
	of which: current exposure method	-	1	-	0
6	of which: expected positive exposure (EPE) method	-	-	-	-
	of which: credit valuation adjustment (CVA) risk	-	-	-	-
	of which: central counterparty-related	475	899	38	71
	Others	2,962	2,657	251	225
7	Equity positions in banking book under market-based approach	113,226	144,759	9,601	12,275
8	Equity investments in funds - Look-through approach	49,626	39,141	4,153	3,268
9	Equity investments in funds - Mandate-based approach	-	-	-	-
	Equity investments in funds - Simple approach (subject to 250% RW)	-	-	-	-
	Equity investments in funds - Simple approach (subject to 400% RW)	-	-	-	-
10	Equity investments in funds - Fall-back approach	10	10	0	0
11	Settlement risk	-	-	-	-
12	Securitization exposures in banking book	1,104	602	88	48
13	of which: Securitisation IRB approach (SEC-IRBA) or internal assessment approach(IAA)	1,104	602	88	48
14	of which: Securitisation external ratings-based approach (SEC-ERBA)	-	-	-	-
15	of which: Securitisation standardised approach (SEC-SA)	-	-	-	-
	of which: 1250% risk weight is applied	-	-	-	-
16	Market risk	494	47	39	3
17	of which: standardized approach (SA)	494	47	39	3
18	of which: internal model approaches (IMA)	-	-	-	-
19	Operational risk	272,185	271,713	21,774	21,737
20	of which: basic indicator approach	-	-	-	-
21	of which: standardized approach	-	-	-	-
22	of which: advanced measurement approach	272,185	271,713	21,774	21,737
23	Exposures of specified items not subject to regulatory adjustments	3,282	14,423	266	1,163
	Amounts included in RWA subject to phase-out arrangements	-	-	-	-
24	Floor adjustment	-	-	-	-
25	Total (after applying the scaling factor)	1,640,083	1,693,913	131,206	135,513