Disclosure regarding Denominator of Capital Adequacy Ratio Formula

Mizuho Trust & Banking【Non-consolidated】
As of September 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 September 30, 2023	As of June 30, 2023	As of September 30, 2023	As of June 30, 2023
1	Credit risk (excluding counterparty credit risk)	1,133,144	1,129,346	95,245	94,992
2	of which: standardized approach (SA)	-	-	-	-
3	of which: internal rating-based (IRB) approach	957,036	967,620	81,156	82,054
	of which: significant investments	-	-	-	-
	of which: estimated residual value of lease transactions	-	-	-	-
	others	176,107	161,725	14,088	12,938
4	Counterparty credit risk (CCR)	6,285	3,438	529	289
5	of which: SA-CCR	-	-	-	-
	of which: current exposure method	-	-	-	-
6	of which: expected positive exposure (EPE) method	-	-	-	-
	of which: credit valuation adjustment (CVA) risk	-	-	-	-
	of which: central counterparty-related	705	475	56	38
	Others	5,580	2,962	473	251
7	Equity positions in banking book under market-based approach	117,973	113,226	10,004	9,601
8	Equity investments in funds - Look-through approach	43,543	49,626	3,628	4,153
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	13	10	1	0
11	Settlement risk	-	-	-	-
12	Securitization exposures in banking book	2,302	1,104	184	88
13	of which: Securitisation IRB approach (SEC-IRBA) or internal assessment approach(IAA)	2,302	1,104	184	88
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	140	494	11	39
17	of which: standardized approach (SA)	140	494	11	39
18	of which: internal model approaches (IMA)	-	-	-	-
19	Operational risk	268,504	272,185	21,480	21,774
20	of which: basic indicator approach	-	-	-	-
21	of which: standardized approach	-	-	-	-
22	of which: advanced measurement approach	268,504	272,185	21,480	21,774
23	Exposures of specified items not subject to regulatory adjustments	863	3,282	73	266
	Amounts included in RWA subject to phase-out arrangements	-	-	-	-
24	Floor adjustment	-	-	-	-
25	Total (after applying the scaling factor)	1,639,465	1,640,083	131,157	131,206