

Disclosure regarding Denominator of Capital Adequacy Ratio Formula

Mizuho Trust & Banking 【Consolidated】

As of March 31, 2018

(in million yen)

| OV1: Overview of Risk-Weighted Assets (RWA) | | | | | |
|---|--|-------------------------|-------------------------|-------------------------|-------------------------|
| Basel III Template No. | | a | b | c | d |
| | | RWA | | Capital requirements | |
| | | As of March 31, 2018 | As of March 31, 2017 | As of March 31, 2018 | As of March 31, 2017 |
| 1 | Credit risk (excluding counterparty credit risk) | 1,360,701 | | 114,695 | |
| 2 | of which: standardized approach (SA) | 17,848 | | 1,427 | |
| 3 | of which: internal rating-based (IRB) approach | 1,216,469 | | 103,156 | |
| | of which: significant investments | - | | - | |
| | of which: estimated residual value of lease transactions | - | | - | |
| | others | 126,384 | | 10,110 | |
| 4 | Counterparty credit risk (CCR) | 16,550 | | 1,341 | |
| 5 | of which: SA-CCR | - | | - | |
| | of which: current exposure method | 85 | | 7 | |
| 6 | of which: expected positive exposure (EPE) method | 2,352 | | 199 | |
| | of which: credit valuation adjustment (CVA) risk | 12,785 | | 1,022 | |
| | of which: central counterparty-related | 71 | | 5 | |
| | Others | 1,254 | | 106 | |
| 7 | Equity positions in banking book under market-based approach | 503,727 | | 42,716 | |
| | Fund exposures - standardized approach | - | | - | |
| | Fund exposures - regarded method | 154,245 | | 13,080 | |
| 11 | Settlement risk | - | | - | |
| 12 | Securitization exposures in banking book | 4,506 | | 382 | |
| 13 | of which: IRB ratings-based approach (RBA) or IRB internal assessment approach (IAA) | 1,895 | | 160 | |
| 14 | of which: IRB supervisory formula approach (SFA) | 2,611 | | 221 | |
| 15 | of which: SA/simplified supervisory formula approach (SSFA) | - | | - | |
| | of which: 1250% risk weight is applied | - | | - | |
| 16 | Market risk | 31,500 | | 2,520 | |
| 17 | of which: standardized approach (SA) | 19,046 | | 1,523 | |
| 18 | of which: internal model approaches (IMM) | 12,454 | | 996 | |
| 19 | Operational risk | 275,932 | | 22,074 | |
| 20 | of which: basic indicator approach | 41,841 | | 3,347 | |
| 21 | of which: standardized approach | - | | - | |
| 22 | of which: advanced measurement approach | 234,090 | | 18,727 | |
| 23 | Exposures of specified items not subject to regulatory adjustments | 30,096 | | 2,431 | |
| | Amounts included in RWA subject to phase-out arrangements | - | | - | |
| 24 | Floor adjustment | - | | - | |
| 25 | Total (after applying the scaling factor) | 2,490,509 | | 199,240 | |