

Disclosure regarding Denominator of Capital Adequacy Ratio Formula

Mizuho Trust & Banking [Non-consolidated]
As of March 31, 2022

(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, 2022	As of December 31, 2021	As of March 31, 2022	As of December 31, 2021
1	Credit risk (excluding counterparty credit risk)	1,231,470	1,255,029	103,705	105,716
2	of which: standardized approach (SA)	-	-	-	-
3	of which: internal rating-based (IRB) approach	1,080,788	1,107,169	91,650	93,887
	of which: significant investments	-	-	-	-
	of which: estimated residual value of lease transactions	-	-	-	-
	others	150,682	147,859	12,054	11,828
4	Counterparty credit risk (CCR)	3,392	2,884	286	243
5	of which: SA-CCR	-	-	-	-
	of which: current exposure method	0	-	0	-
6	of which: expected positive exposure (EPE) method	-	-	-	-
	of which: credit valuation adjustment (CVA) risk	-	-	-	-
	of which: central counterparty-related	309	177	24	14
	Others	3,082	2,707	261	229
7	Equity positions in banking book under market-based approach	116,343	110,825	9,865	9,398
8	Equity investments in funds - Look-through approach	33,918	33,708	2,827	2,807
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)	-	680	-	57
10	Equity investments in funds - Fall-back approach	13	13	1	1
11	Settlement risk	-	298	-	25
12	Securitization exposures in banking book	717	703	57	56
13	of which: Securitisation IRB approach (SEC-IRBA) or internal assessment approach(IAA)	717	703	57	56
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	56	93	4	7
17	of which: standardized approach (SA)	56	93	4	7
18	of which: internal model approaches (IMA)	-	-	-	-
19	Operational risk	260,088	244,995	20,807	19,599
20	of which: basic indicator approach	-	-	-	-
21	of which: standardized approach	-	-	-	-
22	of which: advanced measurement approach	260,088	244,995	20,807	19,599
23	Exposures of specified items not subject to regulatory adjustments	25,093	21,508	2,014	1,727
	Amounts included in RWA subject to phase-out arrangements	-	-	-	-
24	Floor adjustment	-	-	-	-
25	Total (after applying the scaling factor)	1,744,610	1,745,506	139,568	139,640