

Disclosure regarding Denominator of Capital Adequacy Ratio Formula

Mizuho Trust & Banking [Non-consolidated]

As of September 30, 2022

(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, 2022	As of June 30, 2022	As of September 30, 2022	As of June 30, 2022
1	Credit risk (excluding counterparty credit risk)	1,164,064	1,205,686	98,052	101,583
2	of which: standardized approach (SA)	-	-	-	-
3	of which: internal rating-based (IRB) approach	1,026,553	1,068,443	87,051	90,603
	of which: significant investments	-	-	-	-
	of which: estimated residual value of lease transactions	-	-	-	-
	others	137,510	137,243	11,000	10,979
4	Counterparty credit risk (CCR)	3,743	3,170	313	266
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	845	455	67	36
	Others	2,897	2,714	245	230
7	Equity positions in banking book under market-based approach	128,582	118,163	10,903	10,020
8	Equity investments in funds - Look-through approach	36,177	33,979	3,016	2,832
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	9	12	0	0
11	Settlement risk	-	-	-	-
12	Securitization exposures in banking book	659	674	52	53
13	of which: Securitisation IRB approach (SEC-IRBA) or internal assessment approach(IAA)	659	674	52	53
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	135	240	10	19
17	of which: standardized approach (SA)	135	240	10	19
18	of which: internal model approaches (IMA)	-	-	-	-
19	Operational risk	266,119	260,344	21,289	20,827
20	of which: basic indicator approach	-	-	-	-
21	of which: standardized approach	-	-	-	-
22	of which: advanced measurement approach	266,119	260,344	21,289	20,827
23	Exposures of specified items not subject to regulatory adjustments	16,108	16,595	1,295	1,334
	Amounts included in RWA subject to phase-out arrangements	-	-	-	-
24	Floor adjustment	12,028	8,776	962	702
25	Total (after applying the scaling factor)	1,698,733	1,720,517	135,898	137,641