

**Disclosure regarding Denominator of Capital Adequacy Ratio Formula**

Mizuho Trust & Banking [Non-consolidated]

As of December 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 December 31, 2022	As of September 30, 2022	As of December 31, 2022	As of September 30, 2022
1	Credit risk (excluding counterparty credit risk)	1,139,881	1,164,064	95,989	98,052
2	of which: standardized approach (SA)	-	-	-	-
3	of which: internal rating-based (IRB) approach	999,860	1,026,553	84,788	87,051
	of which: significant investments	-	-	-	-
	of which: estimated residual value of lease transactions	-	-	-	-
	others	140,021	137,510	11,201	11,000
4	Counterparty credit risk (CCR)	6,755	3,743	567	313
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	1,095	845	87	67
	Others	5,660	2,897	479	245
7	Equity positions in banking book under market-based approach	114,080	128,582	9,674	10,903
8	Equity investments in funds - Look-through approach	38,596	36,177	3,222	3,016
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	9	0	0
11	Settlement risk	-	-	-	-
12	Securitization exposures in banking book	634	659	50	52
13	of which: Securitisation IRB approach (SEC-IRBA) or internal assessment approach(IAA)	634	659	50	52
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	110	135	8	10
17	of which: standardized approach (SA)	110	135	8	10
18	of which: internal model approaches (IMA)	-	-	-	-
19	Operational risk	266,073	266,119	21,285	21,289
20	of which: basic indicator approach	-	-	-	-
21	of which: standardized approach	-	-	-	-
22	of which: advanced measurement approach	266,073	266,119	21,285	21,289
23	Exposures of specified items not subject to regulatory adjustments	4,980	16,108	407	1,295
	Amounts included in RWA subject to phase-out arrangements	-	-	-	-
24	Floor adjustment	-	12,028	-	962
25	Total (after applying the scaling factor)	1,640,101	1,698,733	131,208	135,898