

Disclosure regarding Denominator of Capital Adequacy Ratio Formula

Mizuho Trust & Banking [Non-consolidated]
As of December 31, 2023

(in million yen)

OVI: Overview of Risk-Weighted Assets (RWA)					
Basel III Template No.		a	b	c	d
		RWA		Capital requirements	
		As of December 31, 2023	As of September 30, 2023	As of December 31, 2023	As of September 30, 2023
1	Credit risk (excluding counterparty credit risk)	1,103,927	1,133,144	92,870	95,245
2	of which: standardized approach (SA)	-	-	-	-
3	of which: internal rating-based (IRB) approach	949,139	957,036	80,487	81,156
	of which: significant investments	-	-	-	-
	of which: estimated residual value of lease transactions	-	-	-	-
	others	154,788	176,107	12,383	14,088
4	Counterparty credit risk (CCR)	3,275	6,285	274	529
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	587	705	46	56
	Others	2,688	5,580	227	473
7	Equity positions in banking book under market-based approach	123,706	117,973	10,490	10,004
8	Equity investments in funds - Look-through approach	43,656	43,543	3,639	3,628
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	14	13	1	1
11	Settlement risk	-	-	-	-
12	Securitization exposures in banking book	2,297	2,302	183	184
13	of which: Securitisation IRB approach (SEC-IRBA) or internal assessment approach (IAA)	2,297	2,302	183	184
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	90	140	7	11
17	of which: standardized approach (SA)	90	140	7	11
18	of which: internal model approaches (IMA)	-	-	-	-
19	Operational risk	266,513	268,504	21,321	21,480
20	of which: basic indicator approach	-	-	-	-
21	of which: standardized approach	-	-	-	-
22	of which: advanced measurement approach	266,513	268,504	21,321	21,480
23	Exposures of specified items not subject to regulatory adjustments	810	863	68	73
	Amounts included in RWA subject to phase-out arrangements	-	-	-	-
24	Floor adjustment	-	-	-	-
25	Total (after applying the scaling factor)	1,610,706	1,639,465	128,856	131,157