

Disclosure regarding Denominator of Capital Adequacy Ratio Formula

Mizuho Trust & Banking [Consolidated]
As of March 31, 2024

(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, 2024	As of December 31, 2023	As of March 31, 2024	As of December 31, 2023
1	Credit risk (excluding counterparty credit risk)	1,174,531	1,050,072	93,962	88,134
2	of which: standardized approach (SA)	189,747	27,711	15,179	2,216
	of which: internal rating-based (IRB) approach		860,050		72,932
3	of which: foundation internal ratings-based (F-IRB) approach	491,524		39,321	
4	of which: supervisory slotting criteria approach	-		-	
5	of which: advanced internal ratings-based (A-IRB) approach	346,026		27,682	
	of which: significant investments	-	-	-	-
	of which: estimated residual value of lease transactions	-	-	-	-
	others	147,233	162,310	11,778	12,984
6	Counterparty credit risk (CCR)	1,266	593	101	47
7	of which: SA-CCR	-	-	-	-
	of which: current exposure method		0		0
8	of which: expected positive exposure (EPE) method	-	-	-	-
	of which: credit valuation adjustment (CVA) risk				
	of which: central counterparty-related	571	587	45	46
9	Others	695	6	55	0
10	Credit valuation adjustment (CVA) risk	-	-	-	-
	of which: standardized approach (SA-CVA)	-	-	-	-
	of which: full basic approach (Full BA-CVA)	-	-	-	-
	of which: reduced basic approach (Reduced BA-CVA)	-	-	-	-
	Equity positions in banking book under market-based approach		145,155		12,309
11	Equity positions in banking book under market-based approach during the five-year linear phase-in period	181,579		14,526	
12	Equity investments in funds - Look-through approach	34,816	43,656	2,785	3,639
13	Equity investments in funds - Mandate-based approach	-	-	-	-
	Equity investments in funds - Simple approach (subject to 250% RW)	2,453	-	196	-
	Equity investments in funds - Simple approach (subject to 400% RW)	-	3,015	-	255
14	Equity investments in funds - Fall-back approach (subject to 1250% RW)	771	2,762	61	221
15	Settlement risk	-	-	-	-
16	Securitization exposures in banking book	3,308	2,297	264	183
	of which: Securitization IRB approach (SEC-IRBA) or internal assessment approach (IAA)		2,297		183
17	of which: Securitization internal ratings-based approach (SEC-IRBA)	3,308		264	
	of which: Securitization external ratings-based approach (SEC-ERBA)				
18	of which: Securitization external ratings-based approach (SEC-ERBA) or internal assessment approach (IAA)	-		-	
19	of which: Securitization standardized approach (SEC-SA)	-	-	-	-
	of which: 1250% risk weight is applied	-	-	-	-
20	Market risk	22,040	537	1,763	42
21	of which: standardized approach (SA)	22,040	537	1,763	42
22	of which: internal model approach (IMA)	-	-	-	-
	of which: simplified standardized approach (SSA)	-			
23	Capital charge for switch between trading book and banking book	-			
24	Operational risk	210,849	322,739	16,867	25,819
	of which: basic indicator approach		56,226		4,498
	of which: standardized approach				
	of which: advanced measurement approach		266,513		21,321
25	Exposures of specified items not subject to regulatory adjustments	12,829	5,489	1,026	458
	Amounts included in RWA subject to phase-out arrangements	-	-	-	-
26	Floor adjustment	-	-	-	-
27	Total	1,644,448	1,638,890	131,555	131,111

Notes: The total RWA as of December 31, 2023 is after application of the scaling factor of 1.06.

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(Millions of yen)

CMS1: Comparison of Modelled and Standardized RWA at Risk Level					
No.		a	b	c	d
		RWA			
		RWA for modelled approach that the bank has supervisory approval to use	RWA for portfolios where standardized approaches are used	Total actual RWA (a + b), (i.e. RWA which the bank reports as a current requirement)	RWA calculated using full standardized approach (i.e. RWA used in capital floor computation)
1	Credit risk (excluding counterparty credit risk)	837,551	189,747	1,027,298	2,083,506
2	Counterparty credit risk	572	693	1,266	1,267
3	Credit valuation adjustment risk	-	-	-	-
4	Securitization exposures in the banking book	3,308	-	3,308	1,636
5	Market risk	-	22,040	22,040	22,040
6	Operational risk	-	210,849	210,849	210,849
7	Residual RWA	-	379,684	379,684	232,350
8	Total	841,432	803,016	1,644,448	2,551,651