Disclosure regarding Denominator of Capital Adequacy Ratio Formula

Mizuho Trust & Banking【Non-consolidated】
As of June 30, 2024

(in million yen)

OV1: Overview of Risk-Weighted Assets (RWA)

Basel III Template No.		a	b	c	d
		RWA		Capital requirements	
		As of June 30, 2024	As of March 31, 2024	As of June 30, 2024	As of March 31, 2024
1	Credit risk (excluding counterparty credit risk)	1,134,867	1,185,502	90,789	94,840
2	of which: standardized approach (SA)	159,918	164,179	12,793	13,134
3	of which: foundation internal ratings-based (F-IRB) approach	467,018	495,044	37,361	39,603
4	of which: supervisory slotting criteria approach	-	-	-	-
5	of which: advanced internal ratings-based (A-IRB) approach	374,924	387,239	29,993	30,979
	of which: significant investments	-	-	-	-
	of which: estimated residual value of lease transactions	-	-	-	-
	others	133,006	139,038	10,640	11,123
6	Counterparty credit risk (CCR)	3,559	4,019	284	321
7	of which: SA-CCR	4	-	0	-
8	of which: expected positive exposure (EPE) method	-	-	-	-
	of which: central counterparty-related	585	571	46	45
9	Others	2,969	3,448	237	275
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)	-	-	-	-
11	Equity positions in banking book under market-based approach during the five-year linear phase-in period	147,617	150,041	11,809	12,003
12	Equity investments in funds - Look-through approach	36,276	34,816	2,902	2,785
13	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)	-	-	-	-
14	Equity investments in funds - Fall-back approach (subject to 1250% RW)	739	740	59	59
15	Settlement risk	-	-	-	-
16	Securitization exposures in banking book	3,249	3,308	259	264
17	of which: Securitization internal ratings-based approach (SEC-IRBA)	3,249	3,308	259	264
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	24,140	22,038	1,931	1,763
21	of which: standardized approach (SA)	-	-	-	-
22	of which: internal model approach (IMA)	-	-	-	-
	of which: simplified standardized approach (SSA)	24,140	22,038	1,931	1,763
23	Capital charge for switch between trading book and banking book	-	-	-	-
24	Operational risk	153,597	153,597	12,287	12,287
25	Exposures of specified items not subject to regulatory adjustments	7,747	7,722	619	617
26	Floor adjustment	-	-	-	-
27	Total	1,511,796	1,561,787	120,943	124,942