

Disclosure regarding Denominator of Capital Adequacy Ratio Formula

Mizuho Trust & Banking 【Consolidated】
As of September 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 September 30, 2024	As of June 30, 2024	As of September 30, 2024	As of June 30, 2024
1	Credit risk (excluding counterparty credit risk)	1,086,619	1,126,014	86,929	90,081
2	of which: standardized approach (SA)	178,779	188,448	14,302	15,075
3	of which: foundation internal ratings-based (F-IRB) approach	439,610	463,686	35,168	37,094
4	of which: supervisory slotting criteria approach	-	-	-	-
5	of which: advanced internal ratings-based (A-IRB) approach	324,945	333,711	25,995	26,696
	of which: significant investments	-	-	-	-
	of which: estimated residual value of lease transactions	-	-	-	-
	others	143,284	140,167	11,462	11,213
6	Counterparty credit risk (CCR)	1,241	1,280	99	102
7	of which: SA-CCR	-	4	-	0
8	of which: expected positive exposure (EPE) method	-	-	-	-
	of which: central counterparty-related	562	585	44	46
9	Others	679	690	54	55
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	161,016	177,782	12,881	14,222
12	Equity investments in funds - Look-through approach	35,619	36,276	2,849	2,902
13	Equity investments in funds - Mandate-based approach	-	-	-	-
	Equity investments in funds - Simple approach (subject to 250% RW)	2,422	2,447	193	195
	Equity investments in funds - Simple approach (subject to 400% RW)	-	-	-	-
14	Equity investments in funds - Fall-back approach (subject to 1250% RW)	1,575	773	126	61
15	Settlement risk	-	-	-	-
16	Securitization exposures in banking book	3,197	3,249	255	259
17	of which: Securitization internal ratings-based approach (SEC-IRBA)	3,197	3,249	255	259
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	22,034	24,134	1,762	1,930
21	of which: standardized approach (SA)	-	-	-	-
22	of which: internal model approach (IMA)	-	-	-	-
	of which: simplified standardized approach (SSA)	22,034	24,134	1,762	1,930
23	Capital charge for switch between trading book and banking book	-	-	-	-
24	Operational risk	214,670	210,849	17,173	16,867
25	Exposures of specified items not subject to regulatory adjustments	12,925	11,668	1,034	933
26	Floor adjustment	-	-	-	-
27	Total	1,541,322	1,594,476	123,305	127,558

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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)	764,555	178,779	943,335	1,915,045
2	Counterparty credit risk	562	679	1,241	1,241
3	Credit valuation adjustment risk		-	-	-
4	Securitization exposures in the banking book	3,197	-	3,197	1,274
5	Market risk	-	22,034	22,034	22,034
6	Operational risk		214,670	214,670	214,670
7	Residual RWA		356,843	356,843	225,060
8	Total	768,315	773,006	1,541,322	2,379,327