Disclosure regarding Denominator of Capital Adequacy Ratio Formula

Mizuho Trust & Banking【Non-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)	1,089,537	1,134,867	87,162	90,789
2	of which: standardized approach (SA)	156,397	159,918	12,511	12,793
3	of which: foundation internal ratings-based (F-IRB) approach	441,537	467,018	35,323	37,361
4	of which: supervisory slotting criteria approach	-	-	-	-
5	of which: advanced internal ratings-based (A-IRB) approach	356,158	374,924	28,492	29,993
	of which: significant investments	-	-	-	-
	of which: estimated residual value of lease transactions	-	-	-	-
	others	135,443	133,006	10,835	10,640
6	Counterparty credit risk (CCR)	2,449	3,559	195	284
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	1,887	2,969	150	237
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	131,604	147,617	10,528	11,809
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)	-	-	-	-
	Equity investments in funds - Simple approach (subject to 400% RW)	-	-	-	-
14	Equity investments in funds - Fall-back approach (subject to 1250% RW)	1,544	739	123	59
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	22,041	24,140	1,763	1,931
21	of which: standardized approach (SA)	-	-	-	-
22	of which: internal model approach (IMA)	-	-	-	-
	of which: simplified standardized approach (SSA)	22,041	24,140	1,763	1,931
23	Capital charge for switch between trading book and banking book	-	-	-	-
24	Operational risk	154,752	153,597	12,380	12,287
25	Exposures of specified items not subject to regulatory adjustments	7,655	7,747	612	619
26	Floor adjustment	-	-	-	-
27	Total	1,448,401	1,511,796	115,872	120,943