Disclosure regarding Denominator of Capital Adequacy Ratio Formula

Mizuho Trust & Banking【Non-consolidated】
As of December 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 December 31, 2024	As of September 30, 2024	As of December 31, 2024	As of September 30, 2024
1	Credit risk (excluding counterparty credit risk)		1,072,175	1,089,537	85,774	87,162
2		of which: standardized approach (SA)	158,139	156,397	12,651	12,511
3		of which: foundation internal ratings-based (F-IRB) approach	442,127	441,537	35,370	35,323
4		of which: supervisory slotting criteria approach	-	-	-	-
5		of which: advanced internal ratings-based (A-IRB) approach	338,694	356,158	27,095	28,492
		of which: significant investments	-	-	-	-
		of which: estimated residual value of lease transactions	-	-	-	-
		others	133,214	135,443	10,657	10,835
6	Counterparty credit risk (CCR)		2,744	2,449	219	195
7		of which: SA-CCR	-	-	-	-
8		of which: expected positive exposure (EPE) method	-	-	-	-
		of which: central counterparty-related	565	562	45	44
9		Others	2,178	1,887	174	150
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		135,154	131,604	10,812	10,528
12	Equity investments in funds - Look-through approach		36,095	35,619	2,887	2,849
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)		1,576	1,544	126	123
15	Settlement risk		-	-	-	-
16	Securitization exposures in banking book		3,196	3,197	255	255
17		of which: Securitization internal ratings-based approach (SEC-IRBA)	3,196	3,197	255	255
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		25,283	22,041	2,022	1,763
21		of which: standardized approach (SA)	-	-	-	-
22		of which: internal model approach (IMA)	-	-	-	-
		of which: simplified standardized approach (SSA)	25,283	22,041	2,022	1,763
23	Capital charge for switch between trading book and banking book		-	-	-	-
24	Operational risk		154,752	154,752	12,380	12,380
25	Exposures of specified items not subject to regulatory adjustments		7,688	7,655	615	612
26	Floor adjustment		-	-	-	-
27	Total		1,438,668	1,448,401	115,093	115,872