

Disclosure regarding Denominator of Capital Adequacy Ratio Formula

Mizuho Trust & Banking [Non-consolidated]

As of March 31, 2023

(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, 2023	As of December 31, 2022	As of March 31, 2023	As of December 31, 2022
1	Credit risk (excluding counterparty credit risk)	1,150,060	1,139,881	96,717	95,989
2	of which: standardized approach (SA)	-	-	-	-
3	of which: internal rating-based (IRB) approach	981,869	999,860	83,262	84,788
	of which: significant investments	-	-	-	-
	of which: estimated residual value of lease transactions	-	-	-	-
	others	168,190	140,021	13,455	11,201
4	Counterparty credit risk (CCR)	3,558	6,755	297	567
5	of which: SA-CCR	-	-	-	-
	of which: current exposure method	1	-	0	-
6	of which: expected positive exposure (EPE) method	-	-	-	-
	of which: credit valuation adjustment (CVA) risk	-	-	-	-
	of which: central counterparty-related	899	1,095	71	87
	Others	2,657	5,660	225	479
7	Equity positions in banking book under market-based approach	144,759	114,080	12,275	9,674
8	Equity investments in funds - Look-through approach	39,141	38,596	3,268	3,222
9	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)	-	-	-	-
10	Equity investments in funds - Fall-back approach	10	10	0	0
11	Settlement risk	-	-	-	-
12	Securitization exposures in banking book	602	634	48	50
13	of which: Securitisation IRB approach (SEC-IRBA) or internal assessment approach(IAA)	602	634	48	50
14	of which: Securitisation external ratings-based approach (SEC-ERBA)	-	-	-	-
15	of which: Securitisation standardised approach (SEC-SA)	-	-	-	-
	of which: 1250% risk weight is applied	-	-	-	-
16	Market risk	47	110	3	8
17	of which: standardized approach (SA)	47	110	3	8
18	of which: internal model approaches (IMA)	-	-	-	-
19	Operational risk	271,713	266,073	21,737	21,285
20	of which: basic indicator approach	-	-	-	-
21	of which: standardized approach	-	-	-	-
22	of which: advanced measurement approach	271,713	266,073	21,737	21,285
23	Exposures of specified items not subject to regulatory adjustments	14,423	4,980	1,163	407
	Amounts included in RWA subject to phase-out arrangements	-	-	-	-
24	Floor adjustment	-	-	-	-
25	Total (after applying the scaling factor)	1,693,913	1,640,101	135,513	131,208