

Disclosure regarding Denominator of Capital Adequacy Ratio Formula

Mizuho Trust & Banking 【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)	1,126,014	1,174,531	90,081	93,962
2	of which: standardized approach (SA)	188,448	189,747	15,075	15,179
3	of which: foundation internal ratings-based (F-IRB) approach	463,686	491,524	37,094	39,321
4	of which: supervisory slotting criteria approach	-	-	-	-
5	of which: advanced internal ratings-based (A-IRB) approach	333,711	346,026	26,696	27,682
	of which: significant investments	-	-	-	-
	of which: estimated residual value of lease transactions	-	-	-	-
	others	140,167	147,233	11,213	11,778
6	Counterparty credit risk (CCR)	1,280	1,266	102	101
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	690	695	55	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	177,782	181,579	14,222	14,526
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)	2,447	2,453	195	196
	Equity investments in funds - Simple approach (subject to 400% RW)	-	-	-	-
14	Equity investments in funds - Fall-back approach (subject to 1250% RW)	773	771	61	61
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	24,134	22,040	1,930	1,763
21	of which: standardized approach (SA)	-	-	-	-
22	of which: internal model approach (IMA)	-	-	-	-
	of which: simplified standardized approach (SSA)	24,134	22,040	1,930	1,763
23	Capital charge for switch between trading book and banking book	-	-	-	-
24	Operational risk	210,849	210,849	16,867	16,867
25	Exposures of specified items not subject to regulatory adjustments	11,668	12,829	933	1,026
26	Floor adjustment	-	-	-	-
27	Total	1,594,476	1,644,448	127,558	131,555

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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)	797,397	188,448	985,846	2,021,576
2	Counterparty credit risk	594	686	1,280	1,293
3	Credit valuation adjustment risk		-	-	-
4	Securitization exposures in the banking book	3,249	-	3,249	1,304
5	Market risk	-	24,134	24,134	24,134
6	Operational risk		210,849	210,849	210,849
7	Residual RWA		369,115	369,115	224,531
8	Total	801,241	793,235	1,594,476	2,483,690

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CR8:RWA flow statements of credit risk exposures under IRB approach			
No.		RWA	
1	RWA at the end of the previous reporting period	1,126.5	
2	Breakdown of changes during this reporting period	Asset size	(53.4)
3		Portfolio quality	10.3
4		Model updates	-
5		Methodology and policy	-
6		Acquisitions and disposals	-
7		Foreign currency fluctuations	0.1
8		Other	-
9	RWA at the end of this reporting period	1,083.6	

- Notes: 1. Asset size corresponds to the amount of variation in RWA arising from changes in book size and composition, increased assets resulting from origination of new businesses, decreased assets due to matured receivables, etc.
2. Portfolio quality corresponds to the amount of variation in RWA arising from changes in obligor's and facilities' ratings, changes in collateral values and guarantees, etc.
3. Methodology and policy corresponds to the amount of variation in RWA arising from methodological changes in calculations driven by regulatory policy changes including revisions to existing regulations.
4. Foreign currency fluctuations correspond to the amount of variation in RWA arising from the effect of fluctuations in foreign exchange rates involving exposures to transactions denominated in foreign currencies.