Disclosure regarding Denominator of Capital Adequacy Ratio Formula

Mizuho Trust & Banking【Non-consolidated】
As of June 30, 2025

(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, 2025	As of March 31, 2025	As of June 30, 2025	As of March 31, 2025
1	Credit risk (excluding counterparty credit risk)	1,052,721	1,065,131	84,217	85,210
2	of which: standardized approach (SA)	237,933	234,135	19,034	18,730
3	of which: foundation internal ratings-based (F-IRB) approach	440,859	437,221	35,268	34,977
4	of which: supervisory slotting criteria approach	-	-	-	-
5	of which: advanced internal ratings-based (A-IRB) approach	261,077	272,219	20,886	21,777
	of which: significant investments	-	-	-	-
	of which: estimated residual value of lease transactions	-	-	-	-
	others	112,849	121,554	9,027	9,724
6	Counterparty credit risk (CCR)	2,444	2,251	195	180
7	of which: SA-CCR	-	-	-	-
8	of which: expected positive exposure (EPE) method	-	-	-	-
	of which: central counterparty-related	536	533	42	42
9	Others	1,908	1,717	152	137
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	188,696	167,912	15,095	13,432
12	Equity investments in funds - Look-through approach	34,816	35,205	2,785	2,816
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)	777	1,890	62	151
15	Settlement risk	-	-	-	-
16	Securitization exposures in banking book	3,252	3,094	260	247
17	of which: Securitization internal ratings-based approach (SEC-IRBA)	3,252	3,094	260	247
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	22,376	22,616	1,790	1,809
21	of which: standardized approach (SA)	-	-	-	-
22	of which: internal model approach (IMA)	-	-	-	-
	of which: simplified standardized approach (SSA)	22,376	22,616	1,790	1,809
23	Capital charge for switch between trading book and banking book	-	-	-	-
24	Operational risk	160,709	160,709	12,856	12,856
25	Exposures of specified items not subject to regulatory adjustments	7,670	14,858	613	1,188
26	Floor adjustment	-	-	-	-
27	Total	1,473,465	1,473,672	117,877	117,893