Disclosure regarding Denominator of Capital Adequacy Ratio Formula

Mizuho Trust & Banking【Non-consolidated】
As of March 31, 2025

(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, 2025	As of December 31, 2024	As of March 31, 2025	As of December 31, 2024
1	Credit risk (excluding counterparty credit risk)	1,065,131	1,072,175	85,210	85,774
2	of which: standardized approach (SA)	234,135	158,139	18,730	12,651
3	of which: foundation internal ratings-based (F-IRB) approach	437,221	442,127	34,977	35,370
4	of which: supervisory slotting criteria approach	-	-	-	-
5	of which: advanced internal ratings-based (A-IRB) approach	272,219	338,694	21,777	27,095
	of which: significant investments	-	-	-	-
	of which: estimated residual value of lease transactions	-	-	-	-
	others	121,554	133,214	9,724	10,657
6	Counterparty credit risk (CCR)	2,251	2,744	180	219
7	of which: SA-CCR	-	-	-	-
8	of which: expected positive exposure (EPE) method	-	-	-	-
	of which: central counterparty-related	533	565	42	45
9	Others	1,717	2,178	137	174
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	167,912	135,154	13,432	10,812
12	Equity investments in funds - Look-through approach	35,205	36,095	2,816	2,887
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)	1,890	1,576	151	126
15	Settlement risk	-	-	-	-
16	Securitization exposures in banking book	3,094	3,196	247	255
17	of which: Securitization internal ratings-based approach (SEC-IRBA)	3,094	3,196	247	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	22,616	25,283	1,809	2,022
21	of which: standardized approach (SA)	-	-	-	-
22	of which: internal model approach (IMA)	-	-	-	-
	of which: simplified standardized approach (SSA)	22,616	25,283	1,809	2,022
23	Capital charge for switch between trading book and banking book	-	-	-	-
24	Operational risk	160,709	154,752	12,856	12,380
25	Exposures of specified items not subject to regulatory adjustments	14,858	7,688	1,188	615
26	Floor adjustment	-	-	-	-
27	Total	1,473,672	1,438,668	117,893	115,093