Disclosure regarding Denominator of Capital Adequacy Ratio Formula

Mizuho Trust & Banking【Non-consolidated】
As of September 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 September 30, 2025	As of June 30, 2025	As of September 30, 2025	As of June 30, 2025
1	Credit risk (excluding counterparty credit risk)	1,049,723	1,052,721	83,977	84,217
2	of which: standardized approach (SA)	252,154	237,933	20,172	19,034
3	of which: foundation internal ratings-based (F-IRB) approach	434,740	440,859	34,779	35,268
4	of which: supervisory slotting criteria approach	-	-	-	-
5	of which: advanced internal ratings-based (A-IRB) approach	249,928	261,077	19,994	20,886
	of which: significant investments	-	-	-	-
	of which: estimated residual value of lease transactions	-	-	-	-
	others	112,900	112,849	9,032	9,027
6	Counterparty credit risk (CCR)	535	2,444	42	195
7	of which: SA-CCR	-	-	-	-
8	of which: expected positive exposure (EPE) method	-	-	-	-
	of which: central counterparty-related	531	536	42	42
9	Others	3	1,908	-	152
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	193,785	188,696	15,502	15,095
12	Equity investments in funds - Look-through approach	43,437	34,816	3,474	2,785
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)	848	777	67	62
15	Settlement risk	623	-	49	-
16	Securitization exposures in banking book	3,236	3,252	258	260
17	of which: Securitization internal ratings-based approach (SEC-IRBA)	3,236	3,252	258	260
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	23,187	22,376	1,854	1,790
21	of which: standardized approach (SA)	-	-	-	-
22	of which: internal model approach (IMA)	-	-	-	-
	of which: simplified standardized approach (SSA)	23,187	22,376	1,854	1,790
23	Capital charge for switch between trading book and banking book	-	-	-	-
24	Operational risk	163,310	160,709	13,064	12,856
25	Exposures of specified items not subject to regulatory adjustments	7,696	7,670	615	613
26	Floor adjustment	-	-	-	-
27	Total	1,486,385	1,473,465	118,910	117,877