Disclosure regarding Denominator of Capital Adequacy Ratio Formula

Mizuho Trust & Banking【Non-consolidated】
As of March 31, 2021

(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, 2021	As of December 31, 2020	As of March 31, 2021	As of December 31, 2020
1	Credit risk (excluding counterparty credit risk)	1,343,788	1,353,536	113,172	113,988
2	of which: standardized approach (SA)	-	-	-	-
3	of which: internal rating-based (IRB) approach	1,181,115	1,188,683	100,158	100,800
	of which: significant investments	-	-	-	-
	of which: estimated residual value of lease transactions	-	-	-	-
	others	162,673	164,852	13,013	13,188
4	Counterparty credit risk (CCR)	21,350	12,422	1,756	1,020
5	of which: SA-CCR	-	-	-	-
	of which: current exposure method	6,283	-	532	-
6	of which: expected positive exposure (EPE) method	-	1,665	-	141
	of which: credit valuation adjustment (CVA) risk	10,754	6,862	860	548
	of which: central counterparty-related	536	70	42	5
	Others	3,775	3,824	320	324
7	Equity positions in banking book under market-based approach	41,342	39,809	3,505	3,375
8	Equity investments in funds - Look-through approach	28,562	28,606	2,376	2,378
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	12	14	1	1
11	Settlement risk	298	297	25	25
12	Securitization exposures in banking book	763	24,022	61	1,921
13	of which: Securitisation IRB approach (SEC-IRBA) or internal assessment approach(IAA)	763	24,022	61	1,921
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	26,361	21,944	2,108	1,755
17	of which: standardized approach (SA)	7	7	0	0
18	of which: internal model approaches (IMA)	26,354	21,936	2,108	1,754
19	Operational risk	243,393	251,396	19,471	20,111
20	of which: basic indicator approach	-	-	-	-
21	of which: standardized approach	-	-	-	-
22	of which: advanced measurement approach	243,393	251,396	19,471	20,111
23	Exposures of specified items not subject to regulatory adjustments	32,479	48,476	2,605	3,884
	Amounts included in RWA subject to phase-out arrangements	-	-	-	-
24	Floor adjustment	-	-	-	-
25	Total (after applying the scaling factor)	1,813,555	1,855,783	145,084	148,462