Disclosure regarding Denominator of Capital Adequacy Ratio Formula

Mizuho Trust & Banking【Consolidated】
As of June 30, 2021

(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, 2021	As of March 31, 2021	As of June 30, 2021	As of March 31, 2021
1	Credit risk (excluding counterparty credit risk)	1,242,337	1,279,826	104,406	107,604
2	of which: standardized approach (SA)	31,120	24,064	2,489	1,925
3	of which: internal rating-based (IRB) approach	1,045,661	1,087,086	88,672	92,184
	of which: significant investments	-	-	-	-
	of which: estimated residual value of lease transactions	-	-	-	-
	others	165,555	168,675	13,244	13,494
4	Counterparty credit risk (CCR)	13,268	17,574	1,083	1,436
5	of which: SA-CCR	-	-	-	-
	of which: current exposure method	4,619	6,283	391	532
6	of which: expected positive exposure (EPE) method	-	-	-	-
	of which: credit valuation adjustment (CVA) risk	8,297	10,754	663	860
	of which: central counterparty-related	350	536	28	42
	Others	-	-	-	-
7	Equity positions in banking book under market-based approach	68,106	62,453	5,775	5,296
8	Equity investments in funds - Look-through approach	32,725	28,562	2,728	2,376
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)	2,840	2,840	240	240
10	Equity investments in funds - Fall-back approach	771	772	61	61
11	Settlement risk	298	298	25	25
12	Securitization exposures in banking book	739	763	59	61
13	of which: Securitisation IRB approach (SEC-IRBA) or internal assessment approach(IAA)	739	763	59	61
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	25,156	29,169	2,012	2,333
17	of which: standardized approach (SA)	1,880	2,815	150	225
18	of which: internal model approaches (IMA)	23,275	26,354	1,862	2,108
19	Operational risk	288,533	288,736	23,082	23,098
20	of which: basic indicator approach	45,342	45,342	3,627	3,627
21	of which: standardized approach	-	-	-	-
22	of which: advanced measurement approach	243,190	243,393	19,455	19,471
23	Exposures of specified items not subject to regulatory adjustments	35,282	37,234	2,844	3,000
	Amounts included in RWA subject to phase-out arrangements	-	-	-	-
24	Floor adjustment	-	-	-	-
25	Total (after applying the scaling factor)	1,778,999	1,819,189	142,319	145,535

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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		1,295.4
2	Breakdown of changes during this reporting period	Asset size	(53.2)
3		Portfolio quality	15.7
4		Model updates	-
5		Methodology and policy	-
6		Acquisitions and disposals	-
7		Foreign currency fluctuations	(0.0)
8		Other	(0.0)
9	RWA at the end of this reporting period		1,257.8

Notes: 1. Counterparty credit risk exposures, securitization exposures, and regarded-method exposures are excluded from the amount of credit risk exposures above.
2. 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.
3. 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.
4. 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.
5. 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.

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CCR7: RWA flow statements of CCR exposures under EPE method

No.			RWA
1	RWA at the end of the previous reporting period		-
2	Breakdown of changes during this reporting period	Asset size	-
3		Credit quality of counterparties	-
4		Model updates (EPE only)	-
5		Methodology and policy (EPE only)	-
6		Acquisitions and disposals	-
7		Foreign currency fluctuations	-
8		Other	-
9	RWA at the end of this reporting period		-

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MR2：RWA flow statements of market risk exposures under IMA

No.			A	B	C	D	E	F
			VAR	Stressed VAR	IRC	CRM	Other	Total
1a	RWA at the end of the previous reporting period		5,085	21,268	-	-		26,354
1b	Adjustment to RWA at the end of the previous reporting period		2.56	4.43	-	-		3.89
1c	IMA values at the end of the previous reporting period		1,980	4,794	-	-		6,774
2	Breakdown of changes during this reporting period	Change in risk levels	673	466	-	-		1,140
3		Model updates/changes	-	-	-	-		-
4		Methodology and policy	-	-	-	-		-
5		Acquisitions and disposals	-	-	-	-		-
6		Foreign currency fluctuations	0	(0)	-	-		(0)
7		Other	589	0	-	-		589
8a	IMA values at the end of this reporting period		3,243	5,260	-	-		8,504
8b	Adjustment to RWA at the end of this reporting period		1.99	3.19	-	-		2.73
8c	RWA at the end of this reporting period		6,456	16,819	-	-		23,275