Disclosure regarding Denominator of Capital Adequacy Ratio Formula

Mizuho Trust & Banking【Non-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)	1,299,694	1,343,788	109,444	113,172
2	of which: standardized approach (SA)	-	-	-	-
3	of which: internal rating-based (IRB) approach	1,139,458	1,181,115	96,626	100,158
	of which: significant investments	-	-	-	-
	of which: estimated residual value of lease transactions	-	-	-	-
	others	160,236	162,673	12,818	13,013
4	Counterparty credit risk (CCR)	17,063	21,350	1,405	1,756
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	3,795	3,775	321	320
7	Equity positions in banking book under market-based approach	46,151	41,342	3,913	3,505
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)	-	-	-	-
10	Equity investments in funds - Fall-back approach	14	12	1	1
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	23,278	26,361	1,862	2,108
17	of which: standardized approach (SA)	2	7	0	0
18	of which: internal model approaches (IMA)	23,275	26,354	1,862	2,108
19	Operational risk	243,190	243,393	19,455	19,471
20	of which: basic indicator approach	-	-	-	-
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	31,284	32,479	2,509	2,605
	Amounts included in RWA subject to phase-out arrangements	-	-	-	-
24	Floor adjustment	-	-	-	-
25	Total (after applying the scaling factor)	1,767,558	1,813,555	141,404	145,084