Disclosure regarding Denominator of Capital Adequacy Ratio Formula

Mizuho Trust & Banking【Consolidated】
As of September 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 September 30, 2021	As of June 30, 2021	As of September 30, 2021	As of June 30, 2021
1	Credit risk (excluding counterparty credit risk)	1,222,916	1,242,337	102,819	104,406
2	of which: standardized approach (SA)	33,016	31,120	2,641	2,489
3	of which: internal rating-based (IRB) approach	1,038,827	1,045,661	88,092	88,672
	of which: significant investments	-	-	-	-
	of which: estimated residual value of lease transactions	-	-	-	-
	others	151,072	165,555	12,085	13,244
4	Counterparty credit risk (CCR)	181	13,268	14	1,083
5	of which: SA-CCR	-	-	-	-
	of which: current exposure method	-	4,619	-	391
6	of which: expected positive exposure (EPE) method	-	-	-	-
	of which: credit valuation adjustment (CVA) risk	-	8,297	-	663
	of which: central counterparty-related	151	350	12	28
	Others	29	-	2	-
7	Equity positions in banking book under market-based approach	131,408	68,106	11,143	5,775
8	Equity investments in funds - Look-through approach	33,517	32,725	2,791	2,728
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	1,268	771	101	61
11	Settlement risk	298	298	25	25
12	Securitization exposures in banking book	718	739	57	59
13	of which: Securitisation IRB approach (SEC-IRBA) or internal assessment approach(IAA)	718	739	57	59
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	16,890	25,156	1,351	2,012
17	of which: standardized approach (SA)	1,061	1,880	84	150
18	of which: internal model approaches (IMA)	15,829	23,275	1,266	1,862
19	Operational risk	291,764	288,533	23,341	23,082
20	of which: basic indicator approach	46,484	45,342	3,718	3,627
21	of which: standardized approach	-	-	-	-
22	of which: advanced measurement approach	245,279	243,190	19,622	19,455
23	Exposures of specified items not subject to regulatory adjustments	21,116	35,282	1,711	2,844
	Amounts included in RWA subject to phase-out arrangements	-	-	-	-
24	Floor adjustment	-	-	-	-
25	Total (after applying the scaling factor)	1,794,984	1,778,999	143,598	142,319

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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		1,257.8
2	Breakdown of changes during this reporting period	Asset size	33.4
3		Portfolio quality	7.0
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		1,298.4

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		6,456	16,819	-	-		23,275
1b	Adjustment to RWA at the end of the previous reporting period		1.99	3.19	-	-		2.73
1c	IMA values at the end of the previous reporting period		3,243	5,260	-	-		8,504
2	Breakdown of changes during this reporting period	Change in risk levels	(3,217)	(5,186)	-	-		(8,404)
3		Model updates/changes	-	-	-	-		-
4		Methodology and policy	-	-	-	-		-
5		Acquisitions and disposals	-	-	-	-		-
6		Foreign currency fluctuations	0	(0)	-	-		(0)
7		Other	(1)	(2)	-	-		(3)
8a	IMA values at the end of this reporting period		25	71	-	-		96
8b	Adjustment to RWA at the end of this reporting period		214.76	146.36	-	-		164.22
8c	RWA at the end of this reporting period		5,406	10,423	-	-		15,829