Disclosure regarding Denominator of Capital Adequacy Ratio Formula

Mizuho Trust & Banking【Non-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)	1,278,117	1,299,694	107,686	109,444
2	of which: standardized approach (SA)	-	-	-	-
3	of which: internal rating-based (IRB) approach	1,132,796	1,139,458	96,061	96,626
	of which: significant investments	-	-	-	-
	of which: estimated residual value of lease transactions	-	-	-	-
	others	145,320	160,236	11,625	12,818
4	Counterparty credit risk (CCR)	5,788	17,063	490	1,405
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	5,637	3,795	478	321
7	Equity positions in banking book under market-based approach	107,434	46,151	9,110	3,913
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)	-	-	-	-
10	Equity investments in funds - Fall-back approach	14	14	1	1
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	15,831	23,278	1,266	1,862
17	of which: standardized approach (SA)	1	2	0	0
18	of which: internal model approaches (IMA)	15,829	23,275	1,266	1,862
19	Operational risk	245,279	243,190	19,622	19,455
20	of which: basic indicator approach	-	-	-	-
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	21,586	31,284	1,734	2,509
	Amounts included in RWA subject to phase-out arrangements	-	-	-	-
24	Floor adjustment	-	-	-	-
25	Total (after applying the scaling factor)	1,784,827	1,767,558	142,786	141,404