Disclosure regarding Denominator of Capital Adequacy Ratio Formula

Mizuho Trust & Banking【Non-consolidated】
As of December 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 December 31, 2021	As of September 30, 2021	As of December 31, 2021	As of September 30, 2021
1	Credit risk (excluding counterparty credit risk)		1,255,029	1,278,117	105,716	107,686
2		of which: standardized approach (SA)	-	-	-	-
3		of which: internal rating-based (IRB) approach	1,107,169	1,132,796	93,887	96,061
		of which: significant investments	-	-	-	-
		of which: estimated residual value of lease transactions	-	-	-	-
		others	147,859	145,320	11,828	11,625
4	Counterparty credit risk (CCR)		2,884	5,788	243	490
5		of which: SA-CCR	-	-	-	-
		of which: current exposure method	-	-	-	-
6		of which: expected positive exposure (EPE) method	-	-	-	-
		of which: credit valuation adjustment (CVA) risk	-	-	-	-
		of which: central counterparty-related	177	151	14	12
		Others	2,707	5,637	229	478
7	Equity positions in banking book under market-based approach		110,825	107,434	9,398	9,110
8	Equity investments in funds - Look-through approach		33,708	33,517	2,807	2,791
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)		680	-	57	-
10	Equity investments in funds - Fall-back approach		13	14	1	1
11	Settlement risk		298	298	25	25
12	Securitization exposures in banking book		703	718	56	57
13		of which: Securitisation IRB approach (SEC-IRBA) or internal assessment approach(IAA)	703	718	56	57
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		93	15,831	7	1,266
17		of which: standardized approach (SA)	93	1	7	0
18		of which: internal model approaches (IMA)	-	15,829	-	1,266
19	Operational risk		244,995	245,279	19,599	19,622
20		of which: basic indicator approach	-	-	-	-
21		of which: standardized approach	-	-	-	-
22		of which: advanced measurement approach	244,995	245,279	19,599	19,622
23	Exposures of specified items not subject to regulatory adjustments		21,508	21,586	1,727	1,734
	Amounts included in RWA subject to phase-out arrangements		-	-	-	-
24	Floor adjustment		-	-	-	-
25	Total (after applying the scaling factor)		1,745,506	1,784,827	139,640	142,786