Disclosure regarding Denominator of Capital Adequacy Ratio Formula

Mizuho Trust & Banking【Consolidated】
As of June 30, 2022

(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, 2022	As of March 31, 2022	As of June 30, 2022	As of March 31, 2022
1	Credit risk (excluding counterparty credit risk)	1,186,711	1,170,651	99,636	98,389
2	of which: standardized approach (SA)	38,495	26,397	3,079	2,111
3	of which: internal rating-based (IRB) approach	979,138	986,920	83,030	83,690
	of which: significant investments	-	-	-	-
	of which: estimated residual value of lease transactions	-	-	-	-
	others	169,077	157,333	13,526	12,586
4	Counterparty credit risk (CCR)	498	314	40	25
5	of which: SA-CCR	-	-	-	-
	of which: current exposure method	-	0	-	0
6	of which: expected positive exposure (EPE) method	-	-	-	-
	of which: credit valuation adjustment (CVA) risk	-	-	-	-
	of which: central counterparty-related	455	309	36	24
	Others	43	4	3	0
7	Equity positions in banking book under market-based approach	139,889	140,574	11,862	11,920
8	Equity investments in funds - Look-through approach	33,979	33,918	2,832	2,827
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)	3,001	2,840	254	240
10	Equity investments in funds - Fall-back approach	2,478	2,499	198	199
11	Settlement risk	-	-	-	-
12	Securitization exposures in banking book	674	717	53	57
13	of which: Securitisation IRB approach (SEC-IRBA) or internal assessment approach(IAA)	674	717	53	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	2,236	3,080	178	246
17	of which: standardized approach (SA)	2,236	3,080	178	246
18	of which: internal model approaches (IMA)	-	-	-	-
19	Operational risk	309,137	308,881	24,730	24,710
20	of which: basic indicator approach	48,792	48,792	3,903	3,903
21	of which: standardized approach	-	-	-	-
22	of which: advanced measurement approach	260,344	260,088	20,827	20,807
23	Exposures of specified items not subject to regulatory adjustments	17,028	23,979	1,384	1,940
	Amounts included in RWA subject to phase-out arrangements	-	-	-	-
24	Floor adjustment	-	-	-	-
25	Total (after applying the scaling factor)	1,764,666	1,756,972	141,173	140,557

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(Billions of yen)

CR8:RWA flow statements of credit risk exposures under IRB approach

No.			RWA
1	RWA at the end of the previous reporting period		1,258.0
2	Breakdown of changes during this reporting period	Asset size	(15.3)
3		Portfolio quality	(2.3)
4		Model updates	-
5		Methodology and policy	-
6		Acquisitions and disposals	-
7		Foreign currency fluctuations	0.2
8		Other	0.0
9	RWA at the end of this reporting period		1,240.5

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.