Disclosure regarding Denominator of Capital Adequacy Ratio Formula

Mizuho Trust & Banking【Non-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)	1,205,686	1,231,470	101,583	103,705
2	of which: standardized approach (SA)	-	-	-	-
3	of which: internal rating-based (IRB) approach	1,068,443	1,080,788	90,603	91,650
	of which: significant investments	-	-	-	-
	of which: estimated residual value of lease transactions	-	-	-	-
	others	137,243	150,682	10,979	12,054
4	Counterparty credit risk (CCR)	3,170	3,392	266	286
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	2,714	3,082	230	261
7	Equity positions in banking book under market-based approach	118,163	116,343	10,020	9,865
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)	-	-	-	-
10	Equity investments in funds - Fall-back approach	12	13	0	1
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	240	56	19	4
17	of which: standardized approach (SA)	240	56	19	4
18	of which: internal model approaches (IMA)	-	-	-	-
19	Operational risk	260,344	260,088	20,827	20,807
20	of which: basic indicator approach	-	-	-	-
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	16,595	25,093	1,334	2,014
	Amounts included in RWA subject to phase-out arrangements	-	-	-	-
24	Floor adjustment	8,776	-	702	-
25	Total (after applying the scaling factor)	1,720,517	1,744,610	137,641	139,568