Disclosure regarding Denominator of Capital Adequacy Ratio Formula

Mizuho Trust & Banking【Consolidated】
As of September 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 September 30, 2022	As of June 30, 2022	As of September 30, 2022	As of June 30, 2022
1	Credit risk (excluding counterparty credit risk)	1,116,712	1,186,711	93,837	99,636
2	of which: standardized approach (SA)	34,803	38,495	2,784	3,079
3	of which: internal rating-based (IRB) approach	937,683	979,138	79,515	83,030
	of which: significant investments	-	-	-	-
	of which: estimated residual value of lease transactions	-	-	-	-
	others	144,226	169,077	11,538	13,526
4	Counterparty credit risk (CCR)	849	498	68	40
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	845	455	67	36
	Others	4	43	0	3
7	Equity positions in banking book under market-based approach	140,389	139,889	11,905	11,862
8	Equity investments in funds - Look-through approach	36,177	33,979	3,016	2,832
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)	3,008	3,001	255	254
10	Equity investments in funds - Fall-back approach	2,474	2,478	197	198
11	Settlement risk	-	-	-	-
12	Securitization exposures in banking book	659	674	52	53
13	of which: Securitisation IRB approach (SEC-IRBA) or internal assessment approach(IAA)	659	674	52	53
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	1,176	2,236	94	178
17	of which: standardized approach (SA)	1,176	2,236	94	178
18	of which: internal model approaches (IMA)	-	-	-	-
19	Operational risk	316,552	309,137	25,324	24,730
20	of which: basic indicator approach	50,432	48,792	4,034	3,903
21	of which: standardized approach	-	-	-	-
22	of which: advanced measurement approach	266,119	260,344	21,289	20,827
23	Exposures of specified items not subject to regulatory adjustments	18,175	17,028	1,476	1,384
	Amounts included in RWA subject to phase-out arrangements	-	-	-	-
24	Floor adjustment	-	-	-	-
25	Total (after applying the scaling factor)	1,702,856	1,764,666	136,228	141,173

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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		1,240.5
2	Breakdown of changes during this reporting period	Asset size	(20.7)
3		Portfolio quality	(21.6)
4		Model updates	-
5		Methodology and policy	-
6		Acquisitions and disposals	-
7		Foreign currency fluctuations	0.1
8		Other	0.0
9	RWA at the end of this reporting period		1,198.3

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.