Disclosure regarding Denominator of Capital Adequacy Ratio Formula

Mizuho Trust & Banking【Consolidated】
As of December 31, 2022

(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, 2022	As of September 30, 2022	As of December 31, 2022	As of September 30, 2022
1	Credit risk (excluding counterparty credit risk)	1,087,625	1,116,712	91,384	93,837
2	of which: standardized approach (SA)	30,139	34,803	2,411	2,784
3	of which: internal rating-based (IRB) approach	911,310	937,683	77,279	79,515
	of which: significant investments	-	-	-	-
	of which: estimated residual value of lease transactions	-	-	-	-
	others	146,175	144,226	11,694	11,538
4	Counterparty credit risk (CCR)	1,118	849	89	68
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	1,095	845	87	67
	Others	22	4	1	0
7	Equity positions in banking book under market-based approach	134,421	140,389	11,398	11,905
8	Equity investments in funds - Look-through approach	38,596	36,177	3,222	3,016
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	3,008	255	255
10	Equity investments in funds - Fall-back approach	2,453	2,474	196	197
11	Settlement risk	-	-	-	-
12	Securitization exposures in banking book	634	659	50	52
13	of which: Securitisation IRB approach (SEC-IRBA) or internal assessment approach(IAA)	634	659	50	52
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	501	1,176	40	94
17	of which: standardized approach (SA)	501	1,176	40	94
18	of which: internal model approaches (IMA)	-	-	-	-
19	Operational risk	316,505	316,552	25,320	25,324
20	of which: basic indicator approach	50,432	50,432	4,034	4,034
21	of which: standardized approach	-	-	-	-
22	of which: advanced measurement approach	266,073	266,119	21,285	21,289
23	Exposures of specified items not subject to regulatory adjustments	7,041	18,175	587	1,476
	Amounts included in RWA subject to phase-out arrangements	-	-	-	-
24	Floor adjustment	-	-	-	-
25	Total (after applying the scaling factor)	1,656,826	1,702,856	132,546	136,228

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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		1,198.3
2	Breakdown of changes during this reporting period	Asset size	(56.7)
3		Portfolio quality	14.7
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		1,156.1

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.