Disclosure regarding Denominator of Capital Adequacy Ratio Formula

Mizuho Trust & Banking【Consolidated】
As of March 31, 2023

(in million yen)

OV1: Overview of Risk-Weighted Assets (RWA)		a	b	c	d
Basel III Template No.		RWA		Capital requirements	
		As of March 31, 2023	As of December 31, 2022	As of March 31, 2023	As of December 31, 2022
1	Credit risk (excluding counterparty credit risk)	1,092,211	1,087,625	91,663	91,384
2	of which: standardized approach (SA)	22,095	30,139	1,767	2,411
3	of which: internal rating-based (IRB) approach	893,043	911,310	75,730	77,279
	of which: significant investments	-	-	-	-
	of which: estimated residual value of lease transactions	-	-	-	-
	others	177,072	146,175	14,165	11,694
4	Counterparty credit risk (CCR)	910	1,118	72	89
5	of which: SA-CCR	-	-	-	-
	of which: current exposure method	1	-	0	-
6	of which: expected positive exposure (EPE) method	-	-	-	-
	of which: credit valuation adjustment (CVA) risk	-	-	-	-
	of which: central counterparty-related	899	1,095	71	87
	Others	9	22	0	1
7	Equity positions in banking book under market-based approach	163,433	134,421	13,859	11,398
8	Equity investments in funds - Look-through approach	39,141	38,596	3,268	3,222
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)	3,011	3,008	255	255
10	Equity investments in funds - Fall-back approach	2,827	2,453	226	196
11	Settlement risk	-	-	-	-
12	Securitization exposures in banking book	602	634	48	50
13	of which: Securitisation IRB approach (SEC-IRBA) or internal assessment approach(IAA)	602	634	48	50
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	3,359	501	268	40
17	of which: standardized approach (SA)	3,359	501	268	40
18	of which: internal model approaches (IMA)	-	-	-	-
19	Operational risk	324,300	316,505	25,944	25,320
20	of which: basic indicator approach	52,587	50,432	4,207	4,034
21	of which: standardized approach	-	-	-	-
22	of which: advanced measurement approach	271,713	266,073	21,737	21,285
23	Exposures of specified items not subject to regulatory adjustments	18,911	7,041	1,538	587
	Amounts included in RWA subject to phase-out arrangements	-	-	-	-
24	Floor adjustment	-	-	-	-
25	Total (after applying the scaling factor)	1,714,312	1,656,826	137,145	132,546

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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		1,156.1
2	Breakdown of changes during this reporting period	Asset size	13.1
3		Portfolio quality	2.0
4		Model updates	-
5		Methodology and policy	-
6		Acquisitions and disposals	-
7		Foreign currency fluctuations	0.0
8		Other	0.0
9	RWA at the end of this reporting period		1,171.4

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.