Disclosure regarding Denominator of Capital Adequacy Ratio Formula

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

(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, 2023	As of September 30, 2023	As of December 31, 2023	As of September 30, 2023
1	Credit risk (excluding counterparty credit risk)	1,050,072	1,072,747	88,134	89,988
2	of which: standardized approach (SA)	27,711	20,705	2,216	1,656
3	of which: internal rating-based (IRB) approach	860,050	868,387	72,932	73,639
	of which: significant investments	-	-	-	-
	of which: estimated residual value of lease transactions	-	-	-	-
	others	162,310	183,654	12,984	14,692
4	Counterparty credit risk (CCR)	593	722	47	57
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	587	705	46	56
	Others	6	17	0	1
7	Equity positions in banking book under market-based approach	145,155	138,942	12,309	11,782
8	Equity investments in funds - Look-through approach	43,656	43,543	3,639	3,628
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)	3,015	3,015	255	255
10	Equity investments in funds - Fall-back approach	2,762	2,982	221	238
11	Settlement risk	-	-	-	-
12	Securitization exposures in banking book	2,297	2,302	183	184
13	of which: Securitisation IRB approach (SEC-IRBA) or internal assessment approach(IAA)	2,297	2,302	183	184
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	537	1,081	42	86
17	of which: standardized approach (SA)	537	1,081	42	86
18	of which: internal model approaches (IMA)	-	-	-	-
19	Operational risk	322,739	324,730	25,819	25,978
20	of which: basic indicator approach	56,226	56,226	4,498	4,498
21	of which: standardized approach	-	-	-	-
22	of which: advanced measurement approach	266,513	268,504	21,321	21,480
23	Exposures of specified items not subject to regulatory adjustments	5,489	6,432	458	534
	Amounts included in RWA subject to phase-out arrangements	-	-	-	-
24	Floor adjustment	-	-	-	-
25	Total (after applying the scaling factor)	1,638,890	1,659,176	131,111	132,734

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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		1,109.6
2	Breakdown of changes during this reporting period	Asset size	(14.9)
3		Portfolio quality	13.1
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		1,107.8

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.