Disclosure regarding Denominator of Capital Adequacy Ratio Formula

Mizuho Trust & Banking【Consolidated】
As of June 30, 2023

(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, 2023	As of March 31, 2023	As of June 30, 2023	As of March 31, 2023
1	Credit risk (excluding counterparty credit risk)	1,074,986	1,092,211	90,218	91,663
2	of which: standardized approach (SA)	26,442	22,095	2,115	1,767
3	of which: internal rating-based (IRB) approach	879,073	893,043	74,545	75,730
	of which: significant investments	-	-	-	-
	of which: estimated residual value of lease transactions	-	-	-	-
	others	169,470	177,072	13,557	14,165
4	Counterparty credit risk (CCR)	539	910	43	72
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	475	899	38	71
	Others	63	9	5	0
7	Equity positions in banking book under market-based approach	133,381	163,433	11,310	13,859
8	Equity investments in funds - Look-through approach	49,626	39,141	4,153	3,268
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	3,011	255	255
10	Equity investments in funds - Fall-back approach	2,937	2,827	234	226
11	Settlement risk	-	-	-	-
12	Securitization exposures in banking book	1,104	602	88	48
13	of which: Securitisation IRB approach (SEC-IRBA) or internal assessment approach(IAA)	1,104	602	88	48
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	2,312	3,359	184	268
17	of which: standardized approach (SA)	2,312	3,359	184	268
18	of which: internal model approaches (IMA)	-	-	-	-
19	Operational risk	324,772	324,300	25,981	25,944
20	of which: basic indicator approach	52,587	52,587	4,207	4,207
21	of which: standardized approach	-	-	-	-
22	of which: advanced measurement approach	272,185	271,713	21,774	21,737
23	Exposures of specified items not subject to regulatory adjustments	6,754	18,911	559	1,538
	Amounts included in RWA subject to phase-out arrangements	-	-	-	-
24	Floor adjustment	-	-	-	-
25	Total (after applying the scaling factor)	1,662,894	1,714,312	133,031	137,145

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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		1,171.4
2	Breakdown of changes during this reporting period	Asset size	(71.0)
3		Portfolio quality	17.2
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		1,117.6

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.