

Disclosure regarding Denominator of Capital Adequacy Ratio Formula

Mizuho Trust & Banking [Non-consolidated]
As of March 31, 2018

(in million yen)

OV1: Overview of Risk-Weighted Assets (RWA)					
Basel III Template No.		a	b	c	d
		RWA		Capital requirements	
		As of March 31, 2018	As of March 31, 2017	As of March 31, 2018	As of March 31, 2017
1	Credit risk (excluding counterparty credit risk)	1,417,838		119,751	
2	of which: standardized approach (SA)	-		-	
3	of which: internal rating-based (IRB) approach	1,317,642		111,736	
	of which: significant investments	-		-	
	of which: estimated residual value of lease transactions	-		-	
	others	100,195		8,015	
4	Counterparty credit risk (CCR)	18,711		1,525	
5	of which: SA-CCR	-		-	
	of which: current exposure method	42		3	
6	of which: expected positive exposure (EPE) method	2,352		199	
	of which: credit valuation adjustment (CVA) risk	12,772		1,021	
	of which: central counterparty-related	71		5	
	Others	3,472		294	
7	Equity positions in banking book under market-based approach	481,222		40,807	
	Fund exposures - standardized approach	-		-	
	Fund exposures - regarded method	148,395		12,583	
11	Settlement risk	-		-	
12	Securitization exposures in banking book	4,506		382	
13	of which: IRB ratings-based approach (RBA) or IRB internal assessment approach (IAA)	1,895		160	
14	of which: IRB supervisory formula approach (SFA)	2,611		221	
15	of which: SA/simplified supervisory formula approach (SSFA)	-		-	
	of which: 1250% risk weight is applied	-		-	
16	Market risk	29,067		2,325	
17	of which: standardized approach (SA)	16,612		1,329	
18	of which: internal model approaches (IMM)	12,454		996	
19	Operational risk	234,090		18,727	
20	of which: basic indicator approach	-		-	
21	of which: standardized approach	-		-	
22	of which: advanced measurement approach	234,090		18,727	
23	Exposures of specified items not subject to regulatory adjustments	32,571		2,615	
	Amounts included in RWA subject to phase-out arrangements	-		-	
24	Floor adjustment	-		-	
25	Total (after applying the scaling factor)	2,483,978		198,718	