Disclosure regarding Denominator of Capital Adequacy Ratio Formula

Mizuho Trust & Banking【Non-consolidated】
As of June 30, 2018

(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, 2018	As of March 31, 2018	As of June 30, 2018	As of March 31, 2018
1	Credit risk (excluding counterparty credit risk)	1,407,244	1,417,838	118,881	119,751
2	of which: standardized approach (SA)	-	-	-	-
3	of which: internal rating-based (IRB) approach	1,312,957	1,317,642	111,338	111,736
	of which: significant investments	-	-	-	-
	of which: estimated residual value of lease transactions	-	-	-	-
	others	94,287	100,195	7,542	8,015
4	Counterparty credit risk (CCR)	17,304	18,711	1,407	1,525
5	of which: SA-CCR	-	-	-	-
	of which: current exposure method	1	42	0	3
6	of which: expected positive exposure (EPE) method	1,702	2,352	144	199
	of which: credit valuation adjustment (CVA) risk	12,481	12,772	998	1,021
	of which: central counterparty-related	92	71	7	5
	Others	3,027	3,472	256	294
7	Equity positions in banking book under market-based approach	596,759	481,222	50,605	40,807
	Fund exposures - standardized approach	-	-	-	-
	Fund exposures - regarded method	171,871	148,395	14,574	12,583
11	Settlement risk	-	-	-	-
12	Securitization exposures in banking book	4,443	4,506	376	382
13	of which: IRB ratings-based approach (RBA) or IRB internal assessment approach (IAA)	1,832	1,895	155	160
14	of which: IRB supervisory formula approach (SFA)	2,611	2,611	221	221
15	of which: SA/simplified supervisory formula approach (SSFA)	-	-	-	-
	of which: 1250% risk weight is applied	-	-	-	-
16	Market risk	28,685	29,067	2,294	2,325
17	of which: standardized approach (SA)	14,274	16,612	1,141	1,329
18	of which: internal model approaches (IMA)	14,410	12,454	1,152	996
19	Operational risk	234,103	234,090	18,728	18,727
20	of which: basic indicator approach	-	-	-	-
21	of which: standardized approach	-	-	-	-
22	of which: advanced measurement approach	234,103	234,090	18,728	18,727
23	Exposures of specified items not subject to regulatory adjustments	25,781	32,571	2,072	2,615
	Amounts included in RWA subject to phase-out arrangements	-	-	-	-
24	Floor adjustment	-	-	-	-
25	Total (after applying the scaling factor)	2,611,756	2,483,978	208,940	198,718