Disclosure regarding Denominator of Capital Adequacy Ratio Formula

Mizuho Trust & Banking【Consolidated】
As of December 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 December 31, 2018	As of September 30, 2018	As of December 31, 2018	As of September 30, 2018
1	Credit risk (excluding counterparty credit risk)	1,243,683	1,304,850	104,906	109,999
2	of which: standardized approach (SA)	15,499	15,811	1,239	1,264
3	of which: internal rating-based (IRB) approach	1,127,384	1,169,129	95,602	99,142
	of which: significant investments	-	-	-	-
	of which: estimated residual value of lease transactions	-	-	-	-
	others	100,799	119,909	8,063	9,592
4	Counterparty credit risk (CCR)	10,605	14,700	861	1,192
5	of which: SA-CCR	-	-	-	-
	of which: current exposure method	-	0	-	0
6	of which: expected positive exposure (EPE) method	1,567	2,745	132	232
	of which: credit valuation adjustment (CVA) risk	7,806	11,107	624	888
	of which: central counterparty-related	109	74	8	5
	Others	1,121	772	95	65
7	Equity positions in banking book under market-based approach	498,884	519,363	42,305	44,042
	Fund exposures - standardized approach	-	-	-	-
	Fund exposures - regarded method	84,031	147,847	7,125	12,537
11	Settlement risk	15,252	5,202	1,293	441
12	Securitization exposures in banking book	4,435	4,321	376	366
13	of which: IRB ratings-based approach (RBA) or IRB internal assessment approach (IAA)	1,824	1,710	154	145
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	16,211	28,815	1,296	2,305
17	of which: standardized approach (SA)	1,684	19,074	134	1,525
18	of which: internal model approaches (IMA)	14,526	9,740	1,162	779
19	Operational risk	282,106	281,537	22,568	22,522
20	of which: basic indicator approach	43,248	43,248	3,459	3,459
21	of which: standardized approach	-	-	-	-
22	of which: advanced measurement approach	238,857	238,288	19,108	19,063
23	Exposures of specified items not subject to regulatory adjustments	63,901	38,313	5,135	3,089
	Amounts included in RWA subject to phase-out arrangements	-	-	-	-
24	Floor adjustment	-	-	-	-
25	Total (after applying the scaling factor)	2,323,361	2,456,216	185,868	196,497

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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		1,770.5
2	Breakdown of changes during this reporting period	Asset size	(59.8)
3		Portfolio quality	2.2
4		Model updates	-
5		Methodology and policy	-
6		Acquisitions and disposals	-
7		Foreign currency fluctuations	(1.4)
8		Other	(0.6)
9	RWA at the end of this reporting period		1,710.8

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. 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.

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CCR7: RWA flow statements of CCR exposures under EPE method			
No.			RWA
1	RWA at the end of the previous reporting period		2.74
2	Breakdown of changes during this reporting period	Asset size	(1.14)
3		Credit quality of counterparties	-
4		Model updates (EPE only)	-
5		Methodology and policy (EPE only)	-
6		Acquisitions and disposals	-
7		Foreign currency fluctuations	(0.03)
8		Other	0.00
9	RWA at the end of this reporting period		1.56

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MR2：RWA flow statements of market risk exposures under IMA

No.			A	B	C	D	E	F
			VAR	Stressed VAR	IRC	CRM	Other	Total
1a	RWA at the end of the previous reporting period		2,441	7,298	-	-		9,740
1b	Adjustment to RWA at the end of the previous reporting period		10.67	6.86	-	-		7.54
1c	IMA values at the end of the previous reporting period		228	1,062	-	-		1,291
2	Breakdown of changes during this reporting period	Change in risk levels	281	659	-	-		941
3		Model updates/changes	-	-	-	-		-
4		Methodology and policy	-	-	-	-		-
5		Acquisitions and disposals	-	-	-	-		-
6		Foreign currency fluctuations	1	(24)	-	-		(23)
7		Other	(14)	13	-	-		0
8a	IMA values at the end of this reporting period		497	1,711	-	-		2,208
8b	Adjustment to RWA at the end of this reporting period		6.76	6.52	-	-		6.57
8c	RWA at the end of this reporting period		3,366	11,159	-	-		14,526