Disclosure regarding Denominator of Capital Adequacy Ratio Formula

Mizuho Trust & Banking【Non-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)	1,313,199	1,366,580	110,941	115,413
2	of which: standardized approach (SA)	-	-	-	-
3	of which: internal rating-based (IRB) approach	1,226,247	1,268,101	103,985	107,534
	of which: significant investments	-	-	-	-
	of which: estimated residual value of lease transactions	-	-	-	-
	others	86,951	98,479	6,956	7,878
4	Counterparty credit risk (CCR)	12,846	16,926	1,051	1,381
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	3,362	2,999	285	254
7	Equity positions in banking book under market-based approach	475,989	496,181	40,363	42,076
	Fund exposures - standardized approach	-	-	-	-
	Fund exposures - regarded method	78,227	142,045	6,633	12,045
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	16,116	27,774	1,289	2,221
17	of which: standardized approach (SA)	1,590	18,033	127	1,442
18	of which: internal model approaches (IMA)	14,526	9,740	1,162	779
19	Operational risk	238,857	238,288	19,108	19,063
20	of which: basic indicator approach	-	-	-	-
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	56,855	31,034	4,557	2,492
	Amounts included in RWA subject to phase-out arrangements	-	-	-	-
24	Floor adjustment	-	-	-	-
25	Total (after applying the scaling factor)	2,320,194	2,443,775	185,615	195,502