Disclosure regarding Denominator of Capital Adequacy Ratio Formula

Mizuho Trust & Banking【Non-consolidated】
As of March 31, 2019

(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, 2019	As of December 31, 2018	As of March 31, 2019	As of December 31, 2018
1	Credit risk (excluding counterparty credit risk)	1,284,323	1,313,199	108,479	110,941
2	of which: standardized approach (SA)	-	-	-	-
3	of which: internal rating-based (IRB) approach	1,194,461	1,226,247	101,290	103,985
	of which: significant investments	-	-	-	-
	of which: estimated residual value of lease transactions	-	-	-	-
	others	89,861	86,951	7,188	6,956
4	Counterparty credit risk (CCR)	11,152	12,846	912	1,051
5	of which: SA-CCR	-	-	-	-
	of which: current exposure method	0	-	0	-
6	of which: expected positive exposure (EPE) method	2,016	1,567	170	132
	of which: credit valuation adjustment (CVA) risk	6,769	7,806	541	624
	of which: central counterparty-related	85	109	6	8
	Others	2,280	3,362	193	285
7	Equity positions in banking book under market-based approach	312,254	475,989	26,479	40,363
8	Equity investments in funds - Look-through approach	75,872		6,407	
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)	3,548		300	
10	Equity investments in funds - Fall-back approach	11		0	
	Fund exposures - standardized approach		-		-
	Fund exposures - regarded method		78,227		6,633
11	Settlement risk	-	15,252	-	1,293
12	Securitization exposures in banking book	6,413	4,435	513	376
13	of which: Securitisation IRB approach (SEC-IRBA) or internal assessment approach(IAA)	6,413		513	
14	of which: Securitisation external ratings-based approach (SEC-ERBA)	-		-	
15	of which: Securitisation standardised approach (SEC-SA)	-		-	
	of which: IRB ratings-based approach (RBA) or IRB internal assessment approach (IAA)		1,824		154
	of which: IRB supervisory formula approach (SFA)		2,611		221
	of which: SA/simplified supervisory formula approach (SSFA)		-		-
	of which: 1250% risk weight is applied	-	-	-	-
16	Market risk	6,439	16,116	515	1,289
17	of which: standardized approach (SA)	202	1,590	16	127
18	of which: internal model approaches (IMA)	6,237	14,526	498	1,162
19	Operational risk	247,269	238,857	19,781	19,108
20	of which: basic indicator approach	-	-	-	-
21	of which: standardized approach	-	-	-	-
22	of which: advanced measurement approach	247,269	238,857	19,781	19,108
23	Exposures of specified items not subject to regulatory adjustments	52,259	56,855	4,187	4,557
	Amounts included in RWA subject to phase-out arrangements	-	-	-	-
24	Floor adjustment	-	-	-	-
25	Total (after applying the scaling factor)	2,094,734	2,320,194	167,578	185,615