Disclosure regarding Denominator of Capital Adequacy Ratio Formula

Mizuho Trust & Banking【Non-consolidated】
As of June 30, 2019

(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, 2019	As of March 31, 2019	As of June 30, 2019	As of March 31, 2019
1	Credit risk (excluding counterparty credit risk)	1,263,029	1,284,323	106,676	108,479
2	of which: standardized approach (SA)	-	-	-	-
3	of which: internal rating-based (IRB) approach	1,173,805	1,194,461	99,538	101,290
	of which: significant investments	-	-	-	-
	of which: estimated residual value of lease transactions	-	-	-	-
	others	89,223	89,861	7,137	7,188
4	Counterparty credit risk (CCR)	11,103	11,152	910	912
5	of which: SA-CCR	-	-	-	-
	of which: current exposure method	-	0	-	0
6	of which: expected positive exposure (EPE) method	2,011	2,016	170	170
	of which: credit valuation adjustment (CVA) risk	6,462	6,769	517	541
	of which: central counterparty-related	104	85	8	6
	Others	2,524	2,280	214	193
7	Equity positions in banking book under market-based approach	316,727	312,254	26,858	26,479
8	Equity investments in funds - Look-through approach	76,226	75,872	6,434	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	11	0	0
11	Settlement risk	-	-	-	-
12	Securitization exposures in banking book	3,376	6,413	270	513
13	of which: Securitisation IRB approach (SEC-IRBA) or internal assessment approach(IAA)	3,376	6,413	270	513
14	of which: Securitisation external ratings-based approach (SEC-ERBA)	-	-	-	-
15	of which: Securitisation standardised approach (SEC-SA)	-	-	-	-
	of which: 1250% risk weight is applied	-	-	-	-
16	Market risk	11,292	6,439	903	515
17	of which: standardized approach (SA)	294	202	23	16
18	of which: internal model approaches (IMA)	10,997	6,237	879	498
19	Operational risk	249,132	247,269	19,930	19,781
20	of which: basic indicator approach	-	-	-	-
21	of which: standardized approach	-	-	-	-
22	of which: advanced measurement approach	249,132	247,269	19,930	19,781
23	Exposures of specified items not subject to regulatory adjustments	56,692	52,259	4,541	4,187
	Amounts included in RWA subject to phase-out arrangements	-	-	-	-
24	Floor adjustment	-	-	-	-
25	Total (after applying the scaling factor)	2,081,583	2,094,734	166,526	167,578