Disclosure regarding Denominator of Capital Adequacy Ratio Formula

Mizuho Trust & Banking【Consolidated】
As of September 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 September 30, 2019	As of June 30, 2019	As of September 30, 2019	As of June 30, 2019
1	Credit risk (excluding counterparty credit risk)	1,190,051	1,207,497	100,380	101,766
2	of which: standardized approach (SA)	16,546	29,822	1,323	2,385
3	of which: internal rating-based (IRB) approach	1,078,332	1,076,424	91,442	91,280
	of which: significant investments	-	-	-	-
	of which: estimated residual value of lease transactions	-	-	-	-
	others	95,171	101,250	7,613	8,100
4	Counterparty credit risk (CCR)	8,419	9,212	683	749
5	of which: SA-CCR	-	-	-	-
	of which: current exposure method	0	-	0	-
6	of which: expected positive exposure (EPE) method	1,770	2,011	150	170
	of which: credit valuation adjustment (CVA) risk	6,242	6,462	499	517
	of which: central counterparty-related	84	104	6	8
	Others	321	633	27	53
7	Equity positions in banking book under market-based approach	383,986	340,876	32,562	28,906
8	Equity investments in funds - Look-through approach	93,282	76,226	7,880	6,434
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)	2,840	2,840	240	240
10	Equity investments in funds - Fall-back approach	2,858	2,861	228	228
11	Settlement risk	-	-	-	-
12	Securitization exposures in banking book	3,356	3,376	268	270
13	of which: Securitisation IRB approach (SEC-IRBA) or internal assessment approach(IAA)	3,356	3,376	268	270
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	7,929	12,504	634	1,000
17	of which: standardized approach (SA)	991	1,506	79	120
18	of which: internal model approaches (IMA)	6,938	10,997	555	879
19	Operational risk	285,811	293,273	22,864	23,461
20	of which: basic indicator approach	45,074	44,141	3,605	3,531
21	of which: standardized approach	-	-	-	-
22	of which: advanced measurement approach	240,737	249,132	19,258	19,930
23	Exposures of specified items not subject to regulatory adjustments	56,887	63,230	4,572	5,079
	Amounts included in RWA subject to phase-out arrangements	-	-	-	-
24	Floor adjustment	-	-	-	-
25	Total (after applying the scaling factor)	2,128,955	2,101,734	170,316	168,138

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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		1,500.8
2	Breakdown of changes during this reporting period	Asset size	25.5
3		Portfolio quality	15.3
4		Model updates	-
5		Methodology and policy	-
6		Acquisitions and disposals	-
7		Foreign currency fluctuations	(0.3)
8		Other	(0.2)
9	RWA at the end of this reporting period		1,541.2

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. Methodology and policy corresponds to the amount of variation in RWA arising from methodological changes in calculations driven by regulatory policy changes including revisions to existing regulations.
5. 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.

Mizuho Trust & Banking 【Consolidated】
As of September 30, 2019

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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		2.01
2	Breakdown of changes during this reporting period	Asset size	(0.24)
3		Credit quality of counterparties	-
4		Model updates (EPE only)	-
5		Methodology and policy (EPE only)	-
6		Acquisitions and disposals	-
7		Foreign currency fluctuations	0.00
8		Other	(0.00)
9	RWA at the end of this reporting period		1.77

Mizuho Trust & Banking【Consolidated】
As of September 30, 2019

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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		2,628	8,369	-	-		10,997
1b	Adjustment to RWA at the end of the previous reporting period		1.87	1.81	-	-		1.82
1c	IMA values at the end of the previous reporting period		1,399	4,613	-	-		6,012
2	Breakdown of changes during this reporting period	Change in risk levels	(879)	(3,130)	-	-		(4,010)
3		Model updates/changes	-	-	-	-		-
4		Methodology and policy	-	-	-	-		-
5		Acquisitions and disposals	-	-	-	-		-
6		Foreign currency fluctuations	0	(12)	-	-		(11)
7		Other	73	(0)	-	-		72
8a	IMA values at the end of this reporting period		593	1,469	-	-		2,063
8b	Adjustment to RWA at the end of this reporting period		3.34	3.37	-	-		3.36
8c	RWA at the end of this reporting period		1,983	4,954	-	-		6,938