Disclosure regarding Denominator of Capital Adequacy Ratio Formula

Mizuho Trust & Banking【Non-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)	1,255,775	1,263,029	106,095	106,676
2	of which: standardized approach (SA)	-	-	-	-
3	of which: internal rating-based (IRB) approach	1,173,658	1,173,805	99,526	99,538
	of which: significant investments	-	-	-	-
	of which: estimated residual value of lease transactions	-	-	-	-
	others	82,116	89,223	6,569	7,137
4	Counterparty credit risk (CCR)	10,399	11,103	851	910
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	2,301	2,524	195	214
7	Equity positions in banking book under market-based approach	357,528	316,727	30,318	26,858
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)	-	-	-	-
10	Equity investments in funds - Fall-back approach	12	11	1	0
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	7,153	11,292	572	903
17	of which: standardized approach (SA)	215	294	17	23
18	of which: internal model approaches (IMA)	6,938	10,997	555	879
19	Operational risk	240,737	249,132	19,258	19,930
20	of which: basic indicator approach	-	-	-	-
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	50,413	56,692	4,040	4,541
	Amounts included in RWA subject to phase-out arrangements	-	-	-	-
24	Floor adjustment	-	-	-	-
25	Total (after applying the scaling factor)	2,116,090	2,081,583	169,287	166,526