Disclosure regarding Denominator of Capital Adequacy Ratio Formula

Mizuho Trust & Banking【Non-consolidated】
As of December 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 December 31, 2019	As of September 30, 2019	As of December 31, 2019	As of September 30, 2019
1	Credit risk (excluding counterparty credit risk)	1,329,455	1,255,775	111,987	106,095
2	of which: standardized approach (SA)	-	-	-	-
3	of which: internal rating-based (IRB) approach	1,173,150	1,173,658	99,483	99,526
	of which: significant investments	-	-	-	-
	of which: estimated residual value of lease transactions	-	-	-	-
	others	156,304	82,116	12,504	6,569
4	Counterparty credit risk (CCR)	10,995	10,399	899	851
5	of which: SA-CCR	-	-	-	-
	of which: current exposure method	-	0	-	0
6	of which: expected positive exposure (EPE) method	1,993	1,770	169	150
	of which: credit valuation adjustment (CVA) risk	6,748	6,242	539	499
	of which: central counterparty-related	85	84	6	6
	Others	2,167	2,301	183	195
7	Equity positions in banking book under market-based approach	428,718	357,528	36,355	30,318
8	Equity investments in funds - Look-through approach	99,972	93,282	8,446	7,880
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)	325	-	27	-
10	Equity investments in funds - Fall-back approach	14	12	1	1
11	Settlement risk	-	-	-	-
12	Securitization exposures in banking book	3,335	3,356	266	268
13	of which: Securitisation IRB approach (SEC-IRBA) or internal assessment approach(IAA)	3,335	3,356	266	268
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	9,968	7,153	797	572
17	of which: standardized approach (SA)	545	215	43	17
18	of which: internal model approaches (IMA)	9,423	6,938	753	555
19	Operational risk	239,638	240,737	19,171	19,258
20	of which: basic indicator approach	-	-	-	-
21	of which: standardized approach	-	-	-	-
22	of which: advanced measurement approach	239,638	240,737	19,171	19,258
23	Exposures of specified items not subject to regulatory adjustments	34,641	50,413	2,779	4,040
	Amounts included in RWA subject to phase-out arrangements	-	-	-	-
24	Floor adjustment	-	-	-	-
25	Total (after applying the scaling factor)	2,259,154	2,116,090	180,732	169,287