Disclosure regarding Denominator of Capital Adequacy Ratio Formula

Mizuho Trust & Banking【Non-consolidated】
As of June 30, 2020

(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, 2020	As of March 31, 2020	As of June 30, 2020	As of March 31, 2020
1	Credit risk (excluding counterparty credit risk)	1,358,805	1,301,984	114,442	109,630
2	of which: standardized approach (SA)	-	-	-	-
3	of which: internal rating-based (IRB) approach	1,195,451	1,139,963	101,374	96,668
	of which: significant investments	-	-	-	-
	of which: estimated residual value of lease transactions	-	-	-	-
	others	163,354	162,020	13,068	12,961
4	Counterparty credit risk (CCR)	14,278	15,298	1,167	1,252
5	of which: SA-CCR	-	-	-	-
	of which: current exposure method	13	37	1	3
6	of which: expected positive exposure (EPE) method	2,993	3,093	253	262
	of which: credit valuation adjustment (CVA) risk	8,923	9,138	713	731
	of which: central counterparty-related	91	127	7	10
	Others	2,257	2,901	191	246
7	Equity positions in banking book under market-based approach	260,468	231,426	22,087	19,624
8	Equity investments in funds - Look-through approach	25,397	78,141	2,100	6,596
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)	350	2,058	29	174
10	Equity investments in funds - Fall-back approach	13	13	1	1
11	Settlement risk	17,200	-	1,458	-
12	Securitization exposures in banking book	26,796	3,658	2,143	292
13	of which: Securitisation IRB approach (SEC-IRBA) or internal assessment approach(IAA)	26,796	3,658	2,143	292
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	11,799	13,183	943	1,054
17	of which: standardized approach (SA)	7	7	0	0
18	of which: internal model approaches (IMA)	11,792	13,176	943	1,054
19	Operational risk	256,910	257,315	20,552	20,585
20	of which: basic indicator approach	-	-	-	-
21	of which: standardized approach	-	-	-	-
22	of which: advanced measurement approach	256,910	257,315	20,552	20,585
23	Exposures of specified items not subject to regulatory adjustments	55,049	66,602	4,409	5,334
	Amounts included in RWA subject to phase-out arrangements	-	-	-	-
24	Floor adjustment	-	-	-	-
25	Total (after applying the scaling factor)	2,116,735	2,056,842	169,338	164,547