Disclosure regarding Denominator of Capital Adequacy Ratio Formula

Mizuho Trust & Banking【Non-consolidated】
As of September 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 September 30, 2020	As of June 30, 2020	As of September 30, 2020	As of June 30, 2020
1	Credit risk (excluding counterparty credit risk)	1,331,576	1,358,805	112,083	114,442
2	of which: standardized approach (SA)	-	-	-	-
3	of which: internal rating-based (IRB) approach	1,157,791	1,195,451	98,180	101,374
	of which: significant investments	-	-	-	-
	of which: estimated residual value of lease transactions	-	-	-	-
	others	173,784	163,354	13,902	13,068
4	Counterparty credit risk (CCR)	16,481	14,278	1,355	1,167
5	of which: SA-CCR	-	-	-	-
	of which: current exposure method	-	13	-	1
6	of which: expected positive exposure (EPE) method	3,064	2,993	259	253
	of which: credit valuation adjustment (CVA) risk	8,612	8,923	689	713
	of which: central counterparty-related	80	91	6	7
	Others	4,723	2,257	400	191
7	Equity positions in banking book under market-based approach	130,890	260,468	11,099	22,087
8	Equity investments in funds - Look-through approach	28,522	25,397	2,370	2,100
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	-	29
10	Equity investments in funds - Fall-back approach	14	13	1	1
11	Settlement risk	2,022	17,200	171	1,458
12	Securitization exposures in banking book	26,026	26,796	2,082	2,143
13	of which: Securitisation IRB approach (SEC-IRBA) or internal assessment approach(IAA)	26,026	26,796	2,082	2,143
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	19,035	11,799	1,522	943
17	of which: standardized approach (SA)	7	7	0	0
18	of which: internal model approaches (IMA)	19,027	11,792	1,522	943
19	Operational risk	248,969	256,910	19,917	20,552
20	of which: basic indicator approach	-	-	-	-
21	of which: standardized approach	-	-	-	-
22	of which: advanced measurement approach	248,969	256,910	19,917	20,552
23	Exposures of specified items not subject to regulatory adjustments	53,898	55,049	4,317	4,409
	Amounts included in RWA subject to phase-out arrangements	-	-	-	-
24	Floor adjustment	-	-	-	-
25	Total (after applying the scaling factor)	1,936,535	2,116,735	154,922	169,338