Disclosure regarding Denominator of Capital Adequacy Ratio Formula

Mizuho Trust & Banking【Non-consolidated】
As of December 31, 2020

(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, 2020	As of September 30, 2020	As of December 31, 2020	As of September 30, 2020
1	Credit risk (excluding counterparty credit risk)	1,353,536	1,331,576	113,988	112,083
2	of which: standardized approach (SA)	-	-	-	-
3	of which: internal rating-based (IRB) approach	1,188,683	1,157,791	100,800	98,180
	of which: significant investments	-	-	-	-
	of which: estimated residual value of lease transactions	-	-	-	-
	others	164,852	173,784	13,188	13,902
4	Counterparty credit risk (CCR)	12,422	16,481	1,020	1,355
5	of which: SA-CCR	-	-	-	-
	of which: current exposure method	-	-	-	-
6	of which: expected positive exposure (EPE) method	1,665	3,064	141	259
	of which: credit valuation adjustment (CVA) risk	6,862	8,612	548	689
	of which: central counterparty-related	70	80	5	6
	Others	3,824	4,723	324	400
7	Equity positions in banking book under market-based approach	39,809	130,890	3,375	11,099
8	Equity investments in funds - Look-through approach	28,606	28,522	2,378	2,370
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	14	14	1	1
11	Settlement risk	297	2,022	25	171
12	Securitization exposures in banking book	24,022	26,026	1,921	2,082
13	of which: Securitisation IRB approach (SEC-IRBA) or internal assessment approach(IAA)	24,022	26,026	1,921	2,082
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	21,944	19,035	1,755	1,522
17	of which: standardized approach (SA)	7	7	0	0
18	of which: internal model approaches (IMA)	21,936	19,027	1,754	1,522
19	Operational risk	251,396	248,969	20,111	19,917
20	of which: basic indicator approach	-	-	-	-
21	of which: standardized approach	-	-	-	-
22	of which: advanced measurement approach	251,396	248,969	20,111	19,917
23	Exposures of specified items not subject to regulatory adjustments	48,476	53,898	3,884	4,317
	Amounts included in RWA subject to phase-out arrangements	-	-	-	-
24	Floor adjustment	-	-	-	-
25	Total (after applying the scaling factor)	1,855,783	1,936,535	148,462	154,922