Disclosure regarding Denominator of Capital Adequacy Ratio Formula

Mizuho Trust & Banking【Non-consolidated】
As of September 30, 2018

(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, 2018	As of June 30, 2018	As of September 30, 2018	As of June 30, 2018
1	Credit risk (excluding counterparty credit risk)	1,366,580	1,407,244	115,413	118,881
2	of which: standardized approach (SA)	-	-	-	-
3	of which: internal rating-based (IRB) approach	1,268,101	1,312,957	107,534	111,338
	of which: significant investments	-	-	-	-
	of which: estimated residual value of lease transactions	-	-	-	-
	others	98,479	94,287	7,878	7,542
4	Counterparty credit risk (CCR)	16,926	17,304	1,381	1,407
5	of which: SA-CCR	-	-	-	-
	of which: current exposure method	0	1	0	0
6	of which: expected positive exposure (EPE) method	2,745	1,702	232	144
	of which: credit valuation adjustment (CVA) risk	11,107	12,481	888	998
	of which: central counterparty-related	74	92	5	7
	Others	2,999	3,027	254	256
7	Equity positions in banking book under market-based approach	496,181	596,759	42,076	50,605
	Fund exposures - standardized approach	-	-	-	-
	Fund exposures - regarded method	142,045	171,871	12,045	14,574
11	Settlement risk	5,202	-	441	-
12	Securitization exposures in banking book	4,321	4,443	366	376
13	of which: IRB ratings-based approach (RBA) or IRB internal assessment approach (IAA)	1,710	1,832	145	155
14	of which: IRB supervisory formula approach (SFA)	2,611	2,611	221	221
15	of which: SA/simplified supervisory formula approach (SSFA)	-	-	-	-
	of which: 1250% risk weight is applied	-	-	-	-
16	Market risk	27,774	28,685	2,221	2,294
17	of which: standardized approach (SA)	18,033	14,274	1,442	1,141
18	of which: internal model approaches (IMA)	9,740	14,410	779	1,152
19	Operational risk	238,288	234,103	19,063	18,728
20	of which: basic indicator approach	-	-	-	-
21	of which: standardized approach	-	-	-	-
22	of which: advanced measurement approach	238,288	234,103	19,063	18,728
23	Exposures of specified items not subject to regulatory adjustments	31,034	25,781	2,492	2,072
	Amounts included in RWA subject to phase-out arrangements	-	-	-	-
24	Floor adjustment	-	-	-	-
25	Total (after applying the scaling factor)	2,443,775	2,611,756	195,502	208,940