Disclosure regarding Denominator of Capital Adequacy Ratio Formula

Mizuho Trust & Banking【Non-consolidated】
As of March 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 March 31, 2020	As of December 31, 2019	As of March 31, 2020	As of December 31, 2019
1	Credit risk (excluding counterparty credit risk)	1,301,984	1,329,455	109,630	111,987
2	of which: standardized approach (SA)	-	-	-	-
3	of which: internal rating-based (IRB) approach	1,139,963	1,173,150	96,668	99,483
	of which: significant investments	-	-	-	-
	of which: estimated residual value of lease transactions	-	-	-	-
	others	162,020	156,304	12,961	12,504
4	Counterparty credit risk (CCR)	15,298	10,995	1,252	899
5	of which: SA-CCR	-	-	-	-
	of which: current exposure method	37	-	3	-
6	of which: expected positive exposure (EPE) method	3,093	1,993	262	169
	of which: credit valuation adjustment (CVA) risk	9,138	6,748	731	539
	of which: central counterparty-related	127	85	10	6
	Others	2,901	2,167	246	183
7	Equity positions in banking book under market-based approach	231,426	428,718	19,624	36,355
8	Equity investments in funds - Look-through approach	78,141	99,972	6,596	8,446
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)	2,058	325	174	27
10	Equity investments in funds - Fall-back approach	13	14	1	1
11	Settlement risk	-	-	-	-
12	Securitization exposures in banking book	3,658	3,335	292	266
13	of which: Securitisation IRB approach (SEC-IRBA) or internal assessment approach(IAA)	3,658	3,335	292	266
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	13,183	9,968	1,054	797
17	of which: standardized approach (SA)	7	545	0	43
18	of which: internal model approaches (IMA)	13,176	9,423	1,054	753
19	Operational risk	257,315	239,638	20,585	19,171
20	of which: basic indicator approach	-	-	-	-
21	of which: standardized approach	-	-	-	-
22	of which: advanced measurement approach	257,315	239,638	20,585	19,171
23	Exposures of specified items not subject to regulatory adjustments	66,602	34,641	5,334	2,779
	Amounts included in RWA subject to phase-out arrangements	-	-	-	-
24	Floor adjustment	-	-	-	-
25	Total (after applying the scaling factor)	2,056,842	2,259,154	164,547	180,732