Composition of Capital Disclosure

Mizuho Bank As of December 31, 2014

| | [Non-Consolidated] | (in million ye | en, in percentage) |
|--|---|--|---|
| Items | | Amounts excluded under transitional arrangements | Basel III Template No. |
| Common Equity Tier 1 capital: instruments and reserves (1) | | | |
| Directly issued qualifying common share capital plus related stock surplus and retained earnings | 5,637,713 | | 1a+2-1c-26 |
| of which: capital and stock surplus | 3,690,856 | | 1a 2 |
| of which: retained earnings of which: treasury stock (-) | 1,946,856 | | 1c |
| of which: national specific regulatory adjustments (earnings to be distributed) (-) | | | 26 |
| of which: other than above | | | 20 |
| Subscription rights to common shares | - | | 1b |
| Valuation and translation adjustments and other disclosed reserves | 258,195 | 1,032,781 | 3 |
| Total of items included in Common Equity Tier 1 capital: instruments and reserves subject to | | | |
| phase-out arrangements | - | | |
| Common Equity Tier 1 capital: instruments and reserves (A) | 5,895,908 | | 6 |
| Common Equity Tier 1 capital: regulatory adjustments (2) | | | |
| Total intangible assets (net of related tax liability, excluding those relating to mortgage servicing | 54,457 | 217,828 | 8+9 |
| rights) | 31,137 | 217,020 | 017 |
| of which: goodwill (net of related tax liability) | - | - | 8 |
| of which: other intangibles other than goodwill and mortgage servicing rights (net of related | 54,457 | 217,828 | 9 |
| tax liability) | 34,437 | 217,020 | |
| Deferred tax assets that rely on future profitability excluding those arising from temporary | _ | _ | 10 |
| differences (net of related tax liability) | | | |
| Deferred gains or losses on derivatives under hedge accounting | (1,650) | (6,603) | 11 |
| Shortfall of eligible provisions to expected losses | 8,390 | 33,379 | 12 |
| Securitization gain on sale | 393 | 1,575 | 13 |
| Gains and losses due to changes in own credit risk on fair valued liabilities | - | - | 14 |
| Defined-benefit pension fund net assets (prepaid pension costs) | 52,511 | 210,047 | 15 |
| Investments in own shares (excluding those reported in the net assets section) | - | - | 16 |
| Reciprocal cross-holdings in common equity | - | - | 17 |
| Investments in the capital of banking, financial and insurance entities that are outside the scope of | | | 4.0 |
| regulatory consolidation, net of eligible short positions, where the bank does not own more than | 12,345 | 49,380 | 18 |
| 10% of the issued share capital (amount above the 10% threshold) | | | 10 20 21 |
| Amount exceeding the 10% threshold on specified items | - | - | 19+20+21 |
| of which: significant investments in the common stock of financials | - | - | 19 |
| of which: mortgage servicing rights | - | - | 20 |
| of which: deferred tax assets arising from temporary differences (net of related tax liability) | _ | - | 21 |
| | | | 22 |
| Amount exceeding the 15% threshold on specified items | - | - | 22 |
| of which: significant investments in the common stock of financials | - | - | 23 |
| of which: mortgage servicing rights | | - | 24 |
| | | | |
| of which: deferred tax assets arising from temporary differences (net of related tax liability) | - | - | 25 |
| | - | - | 25 |
| Regulatory adjustments applied to Common Equity Tier 1 due to insufficient Additional Tier 1 and | <u>-</u> - | | 25 27 |
| Regulatory adjustments applied to Common Equity Tier 1 due to insufficient Additional Tier 1 and Tier 2 to cover deductions | - 126 447 | | 27 |
| Regulatory adjustments applied to Common Equity Tier 1 due to insufficient Additional Tier 1 and Tier 2 to cover deductions Common Equity Tier 1 capital: regulatory adjustments (B) | 126,447 | | |
| Regulatory adjustments applied to Common Equity Tier 1 due to insufficient Additional Tier 1 and Tier 2 to cover deductions Common Equity Tier 1 capital: regulatory adjustments (B) Common Equity Tier 1 capital (CET1) | | | 27 28 |
| Regulatory adjustments applied to Common Equity Tier 1 due to insufficient Additional Tier 1 and Tier 2 to cover deductions Common Equity Tier 1 capital: regulatory adjustments (B) Common Equity Tier 1 capital (CET1) Common Equity Tier 1 capital (CET1) ((A)-(B)) (C) | 126,447 5,769,461 | | 27 |
| Regulatory adjustments applied to Common Equity Tier 1 due to insufficient Additional Tier 1 and Tier 2 to cover deductions Common Equity Tier 1 capital: regulatory adjustments (B) Common Equity Tier 1 capital (CET1) Common Equity Tier 1 capital (CET1) ((A)-(B)) (C) Additional Tier 1 capital: instruments (3) | | | 27 28 29 |
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| Regulatory adjustments applied to Common Equity Tier 1 due to insufficient Additional Tier 1 and Tier 2 to cover deductions Common Equity Tier 1 capital: regulatory adjustments (B) Common Equity Tier 1 capital (CET1) Common Equity Tier 1 capital (CET1) ((A)-(B)) (C) Additional Tier 1 capital: instruments (3) Directly issued qualifying Additional Tier 1 instruments plus related stock surplus of which: classified as equity under applicable accounting standards and the breakdown Subscription rights to Additional Tier 1 instruments plus related stock surplus of which: classified as liabilities under applicable accounting standards Qualifying Additional Tier 1 instruments plus related stock surplus of which: classified as liabilities under applicable accounting standards Qualifying Additional Tier 1 instruments plus related stock surplus issued by special purpose vehicles and other equivalent entities Eligible Tier 1 capital instruments subject to phase-out arrangements included in Additional Tier 1 capital: instruments Total of items included in Additional Tier 1 capital: instruments subject to phase-out arrangements of which: foreign currency translation adjustments Additional Tier 1 capital: regulatory adjustments Investments in own Additional Tier 1 instruments Reciprocal cross-holdings in Additional Tier 1 instruments Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued common share capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation (net of eligible short positions) | 5,769,461 1,175,035 (1,645) (1,645) 1,173,389 | - | 27 28 29 31a 31b 32 30 33+35 |
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| Regulatory adjustments applied to Common Equity Tier 1 due to insufficient Additional Tier 1 and Tier 2 to cover deductions Common Equity Tier 1 capital: regulatory adjustments (B) Common Equity Tier 1 capital (CET1) Common Equity Tier 1 capital (CET1) Common Equity Tier 1 capital (CET1) ((A)-(B)) (C) Additional Tier 1 capital: instruments (3) Directly issued qualifying Additional Tier 1 instruments plus related stock surplus of which: classified as equity under applicable accounting standards and the breakdown Subscription rights to Additional Tier 1 instruments plus related stock surplus of which: classified as liabilities under applicable accounting standards Qualifying Additional Tier 1 instruments plus related stock surplus issued by special purpose vehicles and other equivalent entities Eligible Tier 1 capital instruments subject to phase-out arrangements included in Additional Tier 1 capital: instruments Total of items included in Additional Tier 1 capital: instruments subject to phase-out arrangements of which: foreign currency translation adjustments Additional Tier 1 capital: regulatory adjustments Investments in own Additional Tier 1 instruments Reciprocal cross-holdings in Additional Tier 1 instruments Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued common share capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation (net of eligible short positions) Total of items included in Additional Tier 1 capital: regulatory adjustments subject to phase-out arrangements | 5,769,461 1,175,035 (1,645) (1,645) 1,173,389 32 | 128 | 27 28 29 31a 31b 32 30 33+35 36 37 38 39 |
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| Regulatory adjustments applied to Common Equity Tier 1 due to insufficient Additional Tier 1 and Tier 2 to cover deductions Common Equity Tier 1 capital: regulatory adjustments (B) Common Equity Tier 1 capital (CET1) Common Equity Tier 1 capital (CET1) ((A)-(B)) (C) Additional Tier 1 capital: instruments (3) Directly issued qualifying Additional Tier 1 instruments plus related stock surplus of which: classified as equity under applicable accounting standards and the breakdown Subscription rights to Additional Tier 1 instruments plus related stock surplus of which: classified as liabilities under applicable accounting standards Qualifying Additional Tier 1 instruments plus related stock surplus of which: classified as liabilities under applicable accounting standards Qualifying Additional Tier 1 instruments plus related stock surplus issued by special purpose vehicles and other equivalent entities Eligible Tier 1 capital instruments subject to phase-out arrangements included in Additional Tier 1 capital: instruments Total of items included in Additional Tier 1 capital: instruments subject to phase-out arrangements of which: foreign currency translation adjustments Additional Tier 1 capital: instruments (D) Additional Tier 1 capital: regulatory adjustments Investments in own Additional Tier 1 instruments Reciprocal cross-holdings in Additional Tier 1 instruments Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued common share capital of the entity (amount above 10% threshold) Significant investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation (net of eligible short positions) Total of items included in Additional Tier 1 capital: regulatory adjustments subject to phase-out arrangements of which: intangible fixed assets recognized as a result of a merger of which: | 5,769,461 1,175,035 (1,645) (1,645) 1,173,389 32 31,149 | 128 | 27 28 29 31a 31b 32 30 33+35 36 37 38 39 |
| Regulatory adjustments applied to Common Equity Tier 1 due to insufficient Additional Tier 1 and Tier 2 to cover deductions Common Equity Tier 1 capital: regulatory adjustments (B) Common Equity Tier 1 capital (CET1) Common Equity Tier 1 capital (CET1) ((A)-(B)) (C) Additional Tier 1 capital: instruments (3) Directly issued qualifying Additional Tier 1 instruments plus related stock surplus of which: classified as equity under applicable accounting standards and the breakdown Subscription rights to Additional Tier 1 instruments Directly issued qualifying Additional Tier 1 instruments plus related stock surplus of which: classified as liabilities under applicable accounting standards Qualifying Additional Tier 1 instruments plus related stock surplus of which: classified as liabilities under applicable accounting standards Qualifying Additional Tier 1 instruments plus related stock surplus issued by special purpose vehicles and other equivalent entities Eligible Tier 1 capital instruments subject to phase-out arrangements included in Additional Tier 1 capital: instruments Total of items included in Additional Tier 1 capital: instruments subject to phase-out arrangements of which: foreign currency translation adjustments Additional Tier 1 capital: regulatory adjustments Investments in own Additional Tier 1 instruments Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued common share capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation (net of eligible short positions) Total of items included in Additional Tier 1 capital: regulatory adjustments subject to phase-out arrangements of which: goodwill equivalent of which: intangible fixed assets recognized as a result of a merger | 5,769,461 1,175,035 (1,645) (1,645) 1,173,389 32 31,149 18,355 | 128 | 27 28 29 31a 31b 32 30 33+35 36 37 38 39 |

| Additional The Logital (Post (2014)) Text Legal (TLL (ETLL) ATT) Text Legal (TLL (ETLL) (CLL) (FLL) (FLL) Text Legal (TLL) (ETLL) (CLL) (CLL) (CLL) Text Legal (TLL) (ETLL) (CLL) (CLL) Text Legal (TLL) (ETLL) (CLL) (CLL) Text Legal (TLL) (ETLL) (CLL) (CLL) Additional The Logital (TLL) (CLL) (CLL) (CLL) Additional to an activate and provisions (CLL) Text Legal (TLL) (CLL) (CLL) (CLL) (CLL) Additional to an activate and Legal (CLL) | | [Non-Consolidated] | (in million y | en, in percentage) |
|--|--|---|---------------|--|
| Additional The Logitals regulation adjustments (E) Additional The Logital (CHE) (2014) (1914 | Items | | | |
| Additional Test Capital (Tab (ERT + ATT)) Fast a capital (Tab (ERT + ATT) | Regulatory adjustments applied to Additional Tier 1 due to insufficient Tier 2 to cover deductions | - | | |
| Additional Test Legental (Test ECH + ATI) Test Legental (Test | | 49,536 | | 43 |
| The C capital CTI = CET (+ ATT) (CO-VEP) (CO) The 2 capital interminents and provisions in Terminents by related stock surplus of which: classified as equity under applicable accounting standards and the breakdown Directly toward qualifying Tar 2 interments plus related stock surplus of which: classified as least transported and accounting standards. And the breakdown Directly toward qualifying Tar 2 interments plus related stock surplus is sound by special purpose vehicles and other convisions from the control of the cont | Additional Tier 1 capital ((D)-(E)) (F) | 1,123,853 | | 44 |
| The Z equital instruments and provisions (3) Directly issued quality ing Tev2 instruments plus related stock surplus of which: classified as equity and repulsedly excounting areadards and the breakdown Subsciention rights of Tev2 instruments. The Tev2 instruments in Tev2 instruments and provisions in the capital of the control of the | | 6 902 215 | | 1 45 |
| Directly issued qualifying Tiez 2 instruments plus related stock surplus of which: classified as one active and a galactic and the breakful and the breakful and the breakful and the breakful and the stock surplus of which: classified as one active to the plus of the plu | • () () () | 0,893,313 | | 43 |
| Solucitypion rights to Tie? I internations Directly issued quality ing The 2 instruments plus related stock surplus of which: classified as liabilities under applicable accounting standards. Ter? I instruments by related stock surplus stood by special purpose vehicles and other control and control of the control of th | Directly issued qualifying Tier 2 instruments plus related stock surplus of which: classified as | - | | |
| Directly issued qualifying Tex 2 instruments plus related stock surplus of which; classified as inhibitilities under applicable accounting standards. The 2 instruments plus related stock surplus issued by special purpose which classified as individual and a contract of the plus of | | _ | | |
| Labilities under applicable accounting standars. Terr 2 instruments play related stox equities issued by special purpose vehicles and other contribute conflicts Terr 2 instruments play related stox equities issued by special purpose vehicles and other conflicts Terr 2 instruments play related stox equities issued by special purpose vehicles and other conflicts Terr 2 instruments and provisions Total of general allocance for from lesses and eligible provisions included in Tier 2 given to the conflicts of th | Directly issued qualifying Tier 2 instruments plus related stock surplus of which: classified as | 220.705 | | 46 |
| sequivalent entities [Eighber Tier 2 capital instruments subject to phase-out arrangements included in Tier 2: instruments and provisions [Total of general allowance for loan losses and eligible provisions included in Tier 2 [Total of general allowance for loan losses and eligible provisions included in Tier 2 [Total of general allowance for loan losses and eligible provisions included in Tier 2 [Total of tense included in Tier 2 capital instruments and provisions subject to phase-out of which: 45% of trevaluation is on other securities of which: 45% of trevaluation reserve for land of which: 45% of trevaluation reserve for land 1 [Tot 2 capital instruments and provisions (H) | liabilities under applicable accounting standards | 330,793 | | |
| Flighble Tree 7 capital instruments subject to phase-our arrangements included in Tier 2: instruments and provisions Total of general allowance for loan losses and eligible provisions included in Tier 2 for which: eligible provisions Total of feminical provisions Total of thems: facing all allowance for loan losses for which: eligible provisions Total of thems: facing all provisions for loan losses Total of thems: facing all provisions for loan losses Total of thems: facing all provisions Total of thems: facing all provisions (H) Tier 2 equilat instruments and provisions (H) Tier 2 equilat instruments and provisions (H) Tier 2 equilation (Total Children) Tier 2 equilation (Total Children) Tier 2 equilation (Total Children) Investments in own Tier 2 instruments Responsed cross-facilities and provisions (H) Tree 2 equilation (Total Children) Total compilation on, and eligible board positions, where the bank does not own more than 19% of the issued common share capital of the entiry (amount above the 10% threshold) Segrificant investments in the equilation (and the entiry (amount above the 10% threshold) Total of tiens included in Tier 2 equilation (equilation (In Tier 2 equilation) For share and the standard of the entiry (amount above the 10% threshold) Total of tiens included in Tier 2 equilation (equilation (In Tier 2 equilation) For all of the included in Tier 2 equilation (equilation) For all of the included in Tier 2 equilation (equilation) For all of the included in Tier 2 equilation (equilation) For all equilation (Equilation) For all equilation (Equilation) For 2 equilation (Equilation) For 3 equilation (Equilation) For 4 equilation (Equilation) For 4 equilation (Equilation) For 4 equilation (Equilation) | | - | | |
| instruments and provisions Total of tentral allowance for loan losses and eligible provisions included in Tier 2 Total of general allowance for loan losses and eligible provisions included in Tier 2 Total of thems included in Tier 2 capital instruments and provisions subject to phase-out for which: eligible provisions Total of thems included in Tier 2 capital instruments and provisions subject to phase-out for which: 45% of investidation gains on other securities for which: 45% of investidation gains on other securities for which: 45% of investidation gains on other securities for which: 45% of investidation gains on other securities for which: 45% of investidation gains on other securities for which: 45% of investidation gains on other securities for which: 45% of investidation gains on the securities for which: 45% of investidation gains on the securities for which: 45% of investidation gains of investigation gains in the securities of the investigation of the capital continuence of the gains of investigation of the capital continuence of investigation of investi | Eligible Tier 2 capital instruments subject to phase-out arrangements included in Tier 2: | 1 151 623 | | <i>1</i> 7⊥ <i>1</i> 9 |
| of which; general allowance for loan losses. of which; digible provisions | | | | |
| of which: eligible provisions Total of items included in Tier 2 capital: instruments and provisions subject to phase-out arrangements of which: 45% of unrealized gains on other securities of which: 45% of valuation reserve for land Tier 2 capital: insuraments and provisions (1) Tier 2 capital: foreign tree of the provisions (1) Tier 2 capital: foreign tree of the provisions (1) Tier 2 capital: foreign tree of the provisions (1) Tier 2 capital: foreign tree of the provisions (1) Tier 2 capital: foreign tree of the provisions (1) Tier 2 capital: foreign tree of the provisions (1) Tier 2 capital: foreign tree of the provisions (1) Tier 2 capital: foreign tree of the provision | | | | |
| arrangements of which: 45% of nurealized gains on other securities of which: 45% of nurealized gains on other securities of which: 45% of nurealized gains on other securities of which: 45% of nurealized gains on other securities of which: 45% of nurealized gains on other securities of which: 45% of nurealized gains on other securities of the gain of th | of which: eligible provisions | 1 | | 50b |
| Fig. 2 capital instruments and provisions (1) Fig. 2 capital instruments in own Tier 2 instruments Fig. 2 capital instruments | | 680,032 | | |
| The 2 capital: instruments and provisions (H) The 2 capital: ignaturous and provisions (H) Investments in own Tier 2 instruments Investments in own Tier 2 instruments Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 19% of the issued common share capital of the entity (amount above the 10% threshold) Significant investments in the capital banking, financial and insurance entities that are outside the scope of regulatory consolidation (net of eligible short positions; Gradie of regulatory consolidation (net of eligible short positions; of which: investments in the capital banking, financial and insurance entities that are outside the scope of regulatory consolidation (net of eligible short positions; of which: investments in the capital banking, financial and insurance entities (application) (applica | | 600,188 | | |
| Tier 2 capital: regulatory adjustments S2 | | | | |
| Investments in own Tier 2 instruments | | 2,163,225 | | 51 |
| Investments in the capital of branking, financial and insurance entities that are outside the scope of gegalatory consolidation, not of eligible short positions, where the bank does not own more than positions, and the state of the sisted common share capital of the entity (amount above the 10% threshold) Significant investments in the capital banking, financial and insurance entities that are outside the scope of regulatory consolidation (not of eligible short positions, consolidation (not of eligible short positions). Total of items included in Tier 2 capital: regulatory adjustments subject to phase-out arrangements of which: sinvestments in the capital banking, financial and insurance entities 1,202 of which: sinvestments in the capital banking, financial and insurance entities 1,202 of which: sinvestments in the capital banking, financial and insurance entities 1,202 of which: sinvestments in the capital banking, financial and insurance entities 1,202 of which: sinvestments in the capital banking, financial and insurance entities 1,202 of which: sinvestments in the capital banking, financial and insurance entities 1,202 of which: sinvestments in the capital banking, financial and insurance entities 1,202 Total capital (TC = T1 + T2) Total capital (TC = T | | - | - | 52 |
| regulatory consolidation, net of eligible short positions, where the bank does not own more than 19,764 39,057 54 1976 of the issued common share capital of the entity (amount above the 10% threshold) Significant investments in the capital banking, financial and insurance entities that are outside the scope of regulatory consolidation (net of eligible short positions): Total of items included in Tier 2 capital: regulatory adjustments subject to phase-out arrangements of which: 50% of excess of expected losses relative to eligible reserves by banks adopting internal ratings-based approach Tier 2 capital: regulatory adjustments (1) 57 Tier 2 capital: regulatory adjustments (1) 57 Tier 2 capital: regulatory adjustments (1) 57 Tier 2 capital: (12) (III) (III) (II) (II) (III) (IIII) (III) (| | - | - | 53 |
| scope of regulatory consolidation (net of eligible short positions) Total of items included in Tier 2 capital: regulatory adjustments subject to phase-out arrangements of which: investments in the capital banking, financial and insurance entities 1,202 of which: 30% of excess of expected losses relative to eligible reserves by banks adopting internal ratings-based approach Tier 2 capital (T2) Tier 2 capital (T2) Tier 2 capital (T2) Total capital (T2) ((I)+(I) (I) (I) Total capital (T2) ((I)+(I) (I) (I) Total capital (T2) (T1 + T2); ((G) + (I)) (K) Risk weighted assets (5) Total of items included in risk weighted assets subject to phase-out arrangements of which: intengible assets (net of related tax liability, excluding those relating to mortgage servicing rights) of which: deferred tax assets that rely on future profitability excluding those relating to mortgage servicing rights) of which: investments in the capital abality, excluding those arising from temporary differences (net of related tax liability) of which: investments in the capital banking, financial and insurance entities 777,006 Risk weighted assets (1) Capital ratio Common Equity Tier I capital ratio ((CV/U.)) 10.46% 61 Tier I capital ratio ((G)/U.) Total capi | regulatory consolidation, net of eligible short positions, where the bank does not own more than | 9,764 | 39,057 | 54 |
| Total of items included in Tier 2 capital: regulatory adjustments subject to phase-out arrangements of which: 1906 of excess of expected losses relative to eligible reserves by banks adopting internal ratings-based approach Tier 2 capital: regulatory adjustments (f) 90,746 57 Tier 2 capital (T2) (H)-(I)) (J) 90,746 57 Tier 2 capital (T2) (H)-(I)) (J) 2,072,479 58 Total capital (T2) (H)-(I)) (J) 58 Total capital (T2) (T = T1 + T2) ((G)+(J)) (K) 8,965,794 59 Risk weighted assets (5) Total of items included in risk weighted assets subject to phase-out arrangements of which: intangible assets (net of related tax liability; excluding those relating to mortgage servicing rights) of which: defined-benefit pension fund net assets (spenal defined ass | 2 2 | 63,000 | 252,000 | 55 |
| of which: investments in the capital banking, financial and insurance entities of which: 50% of excess of expected losses relative to eligible reserves by banks adopting internal ratings-based approach Tier 2 capital regulatory adjustments (I) Tier 2 capital (T2) Tier 2 capital (T2) Tier 2 capital (T2) Tier 2 capital (T2) ((H)-(I)(I)) Total capital (T2 = T1 + T2) Total capital (TC = T1 + T2) Total capital (TC = T1 + T2) Total capital (TC = T1 + T2) Total of patients included in risk weighted assets subject to phase-out arrangements of which: intangible assets (S) Total of items included in risk weighted assets subject to phase-out arrangements of which: intangible assets (act of related tax liability), excluding those relating to mortgage servicing rights) of which: deferred tax assets that rely on future profitability excluding those arising from temporary differences (not of related tax liability) of which: defined-benefit pension fund net assets (prepaid pension costs) of which: investments in the capital banking, financial and insurance entities Risk weighted assets (L) Capital ratio Common Equity Tier 1 capital ratio ((CV(L)) 10.46% 10.17 10 | | 17 082 | | |
| of which: 50% of excess of expected losses relative to eligible reserves by banks adopting internal ratings-based approach Tier 2 capital (T2) Tier 2 capital (T2) (H)-(I) (J) | | <u> </u> | | |
| Internal ratings-based approach 90,746 57 Tier 2 capital (T2) 58 Tier 2 capital (T2) 58 Total capital (TC = T1 + T2) ((f) + (J)) (J) 58 Total capital (TC = T1 + T2) ((f) + (J)) (K) 8,965,794 59 Risk weighted assets (5) 59 Risk weighted assets (5) 59 Risk weighted assets (5) 50 Total of items included in risk weighted assets subject to phase-out arrangements of which: intangible assets (net of related tax liability, excluding those relating to mortgage servicing rights) of which: intangible assets (net of related tax liability, excluding those arising from temporary differences (net of related tax liability) 10 which defined-benefit pension fund net assets (prendid pension costs) 210,047 10 10 which: investments in the capital banking, financial and insurance entities 727,606 10 10 10 10 10 10 10 | | | | |
| Tier 2 capital (T2) Tier 2 capital (T2) ((H)-(J)) (J) Total capital (TC = T1 + T2) ((G) + (J)) (K) Total capital (TC = T1 + T2) ((G) + (J)) (K) Total capital (TC = T1 + T2) ((G) + (J)) (K) Total capital (TC = T1 + T2) ((G) + (J)) (K) Total capital (TC = T1 + T2) ((G) + (J)) (K) Total or ditems included in risk weighted assets subject to phase-out arrangements of which: intangible assets (net of related tax liability, excluding those relating to mortgage servicing rights) of which: intangible assets that rely on future profitability excluding those arising from temporary differences (net of related tax liability) of which: investments in the capital banking, financial and insurance entities of which: investments in the capital banking, financial and insurance entities T27.606 Risk weighted assets (L) Capital ratio Common Equity Tier 1 capital ratio ((C)/(L)) 10.46% 10.129% 10.25% 10.26% | | <u> </u> | | 57 |
| Tier 2 capital (TC = T1 + T2) Total of items included in risk weighted assets subject to phase-out arrangements of which: intangible assets (s) Total of items included in risk weighted assets subject to phase-out arrangements of which: intangible assets (net of related tax liability, excluding those relating to mortgage servicing rights) of which: deferred tax assets that rely on future profitability excluding those arising from temporary differences (net of related tax liability) of which: defined-benefit pension fund net assets (prepaid pension costs) of which: investments in the capital banking, financial and insurance entities 727.606 Risk weighted assets (L) Common Equity Tier I capital ratio ((C)/(L)) 10.46% 61 Total capital ratio ((G)/(L)) 11.249% 62 Total capital ratio ((K)/(L)) 12.49% 62 Total capital ratio ((K)/(L)) 16.25% 63 Regulatory adjustments (6) Non-significant investments in the capital of other financials that are below the thresholds for deduction (before risk weighting) Mortgage servicing rights that are below the thresholds for deduction (before risk weighting) Mortgage servicing rights that are below the thresholds for deduction (before risk weighting) Provisions included in Tier 2 capital: instruments and provisions (7) Provisions (general allowance for loan losses) 774 785 797 Provisions (general allowance for loan losses) 778 779 779 770 770 770 770 770 | | 90,740 | | 31 |
| Total capital (TC = T1 + T2) ((G) + (J)) (K) Risk weighted assets (5) Total of items included in risk weighted assets subject to phase-out arrangements of which: intangible assets (net of related tax liability, excluding those relating to mortgage servicing rights) of which: deferred tax assets that rely on future profitability excluding those arising from temporary differences (net of related tax liability). of which: deferred tax assets that rely on future profitability excluding those arising from temporary differences (net of related tax liability). of which: defined-benefit pension fund net assets (trepaid pension costs) of which: investments in the capital banking, financial and insurance entities 727,606 Risk weighted assets (L) Capital ratio Common Equity Tier 1 capital ratio ((C)/(L)) 10.46% 61 Total capital ratio ((K)/(L)) 10.46% 62 Total capital ratio ((K)/(L)) 10.46% 63 Regulatory adjustments (6) Non-significant investments in the capital of other financials that are below the thresholds for deduction (before risk weighting) Significant investments in the common stock of financials that are below the thresholds for deduction (before risk weighting) Mortgage servicing rights that are below the thresholds for deduction (before risk weighting) Provisions related in the common stock of financials that are below the thresholds for deduction (before risk weighting) Provisions (general allowance for loan losses) 74 Provisions (general allowance for loan losses) 77 Rapproach (prior to application of cap). (if the amount is negative, report as "nil") 78 29 prose (prior to application of cap). (if the amount is negative, report as "nil") 79 Cap for inclusion of provisions in Tier 2 under internal ratings-based approach Cap for inclusion of provisions (general allowance for loan losses) Current cap on AT1 instruments subject to | Tier 2 capital (T2) ((H)-(I)) (J) | 2,072,479 | | 58 |
| Risk weighted assets (5) Total of items included in risk weighted assets subject to phase-out arrangements of which: intangible assets (net of related tax liability, excluding those relating to mortgage servicing rights) of which: deferred tax assets that rely on future profitability excluding those arising from temporary differences (net of related tax liability) of which: defined-benefit pension fund net assets (prepaid pension costs) of which: investments in the capital banking, financial and insurance entities 727,606 Risk weighted assets (L) S5,152,948 60 Capital ratio Common Equity Tier I capital ratio ((C)/(L)) 10,46% 61 Tier I capital ratio ((G)/(L)) 11,249% 62 Total capital ratio ((G)/(L)) 12,49% 63 Regulatory adjustments (6) Non-significant investments in the capital of other financials that are below the thresholds for deduction (before risk weighting) Significant investments in the common stock of financials that are below the thresholds for deduction (before risk weighting) Significant investments in the common stock of financials that are below the thresholds for deduction (before risk weighting) Total capital ratio (G) (E) Total capital ratio (G) (E) Total capital ratio (G) Total capital ratio (G) Total capital ratio (G) Total capital ratio (Tiene) Total capital ratio (G) Total capital rati | | 0.065.704 | | 50 |
| of which: intangible assets (net of related tax liability, excluding those relating to mortgage servicing rights) of which: deferred tax assets that rely on future profitability excluding those arising from temporary differences (net of related tax liability) of which: defined-benefit pension fund net assets (prepaid pension costs) of which: investments in the capital banking, financial and insurance entities 727,606 Risk weighted assets (L) Capital ratio Common Equity Tier 1 capital ratio ((C)/(L)) 10,46% 61 Tier 1 capital ratio ((G)/(L)) 11,49% 62 Total capital ratio ((G)/(L)) 16,25% 63 Regulatory adjustments (6) Non-significant investments in the capital of other financials that are below the thresholds for deduction (before risk weighting) Significant investments in the common stock of financials that are below the thresholds for deduction (before risk weighting) Total capital ratio (Risk) that are below the thresholds for deduction (before risk weighting) Total capital ratio (Risk) that are below the thresholds for deduction (before risk weighting) Total capital ratio (Risk) that are below the thresholds for deduction (before risk weighting) Total capital ratio (Risk) that are below the thresholds for deduction (before risk weighting) Total capital ratio (Risk) that are below the thresholds for deduction (before risk weighting) Total capital ratio (Risk) that are below the thresholds for deduction (before risk weighting) Total capital ratio (Risk) that are below the thresholds for deduction (before risk weighting) Total capital ratio (Risk) that are below the thresholds for deduction (before risk weighting) Total capital ratio (Risk) that are below the thresholds for deduction (before risk weighting) Total capital ratio (Risk) that are below the thresholds for deduction (before risk weighting) Total capital ratio (Risk) that are below the thresholds for deduction (before risk weighting) Total capital ratio (Risk) that are below the thresholds for deduction (before risk weighting) Total capita | Total conital $(TC - T1 + T2) ((C) + (I)) (V)$ | | | |
| servicing rights) of which: deferred tax assets that rely on future profitability excluding those arising from temporary differences (net of related tax liability) of which: defined-benefit pension fund net assets (prepaid pension costs) 210,047 of which: investments in the capital banking, financial and insurance entities 727,606 Risk weighted assets (L) Capital ratio Common Equity Tier 1 capital ratio ((C)/(L)) 10.46% 161 Tier 1 capital ratio ((G)/(L)) 11.249% 162 Total capital ratio ((G)/(L)) 11.249% 163 Regulatory adjustments (b) Non-significant investments in the capital of other financials that are below the thresholds for deduction (before risk weighting) Norsignificant investments in the common stock of financials that are below the thresholds for deduction (before risk weighting) Mortgage servicing rights that are below the thresholds for deduction (before risk weighting) Mortgage servicing rights that are below the thresholds for deduction (before risk weighting) Poeferred tax assets arising from temporary differences that are below the thresholds for deduction (before risk weighting) Provisions included in Tier 2 capital: instruments and provisions (7) Provisions (general allowance for loan losses) Cap on inclusion of provisions (general allowance for loan losses) 774 78 Provisions eligible for inclusion in Tier 2 in respect of exposures subject to internal ratings-based approach (prior to application of cap) (if the amount is negative, report as "nil") Capital instruments subject to phase-out arrangements 1,175,035 82 Amount excluded from AT1 due to cap (excess over cap after redemptions and maturities) (if the amount is negative, report as "nil") Current cap on T2 instruments subject to phase-out arrangements Amount excluded from T7 due to cap (excess over cap after redemptions and maturities) (if the amount is negative, report as "nil") | • , , , , , , , , , | 8,965,794 | | 39 |
| lemporary differences (net of related tax liability) of which: defined-benefit pension fund net assets (prepaid pension costs) of which: investments in the capital banking, financial and insurance entities Risk weighted assets (L) Capital ratio Common Equity Tier I capital ratio ((C)/(L)) 10.46% 61 Tier I capital ratio ((G)/(L)) 112.49% 62 Total capital ratio ((G)/(L)) 115.29% 63 Regulatory adjustments (6) Non-significant investments in the capital of other financials that are below the thresholds for deduction (before risk weighting) Significant investments in the common stock of financials that are below the thresholds for deduction (before risk weighting) Mortgage servicing rights that are below the thresholds for deduction (before risk weighting) Tobeferred tax assets arising from temporary differences that are below the thresholds for deduction (before risk weighting) Tobeferred tax assets arising from temporary differences that are below the thresholds for deduction (before risk weighting) Tobefore risk weighting) Tobefore risk weighting T | Risk weighted assets (5) Total of items included in risk weighted assets subject to phase-out arrangements | | | 39 |
| of which: defined-benefit pension fund net assets (prepaid pension costs) Of which: investments in the capital banking, financial and insurance entities Risk weighted assets (L) Capital ratio Common Equity Tier I capital ratio ((C)/(L)) Tier I capital ratio ((G)/(L)) Total capital ratio ((G)/(L)) Total capital ratio ((K)/(L)) Regulatory adjustments (6) Non-significant investments in the capital of other financials that are below the thresholds for deduction (before risk weighting) Significant investments in the common stock of financials that are below the thresholds for deduction (before risk weighting) Significant investments in the common stock of financials that are below the thresholds for deduction (before risk weighting) Total capital ratio (Tier 2 capital: instruments and provisions (Tier 2 in respect of exposures subject to internal ratings-based approach (prior to application of cap) (if the amount is negative, report as "nil") Cap for inclusion of provisions in Tier 2 under internal ratings-based approach (prior to application of cap) (if the amount is negative, report as "nil") Cap for inclusion of provisions in Tier 2 under internal ratings-based approach (prior to application of cap) (if the amount is negative, report as "nil") Cap for inclusion of provisions in Tier 2 under internal ratings-based approach (297,241 79) Cap for inclusion of Tier 3 capital instruments subject to phase-out arrangements Amount excluded from AT1 due to cap (excess over cap after redemptions and maturities) (if the amount is negative, report as "nil") Amount excluded from T2 due to cap (excess over cap after redemptions and maturities) (if the amount is negative, report as "nil") | Risk weighted assets (5) Total of items included in risk weighted assets subject to phase-out arrangements of which: intangible assets (net of related tax liability, excluding those relating to mortgage servicing rights) | 1,155,482 | | 39 |
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| | Risk weighted assets (5) Total of items included in risk weighted assets subject to phase-out arrangements of which: intangible assets (net of related tax liability, excluding those relating to mortgage servicing rights) of which: deferred tax assets that rely on future profitability excluding those arising from temporary differences (net of related tax liability) of which: defined-benefit pension fund net assets (prepaid pension costs) of which: investments in the capital banking, financial and insurance entities Risk weighted assets (L) Capital ratio Common Equity Tier 1 capital ratio ((C)/(L)) Tier 1 capital ratio ((G)/(L)) Total capital ratio ((G)/(L)) Regulatory adjustments (6) Non-significant investments in the capital of other financials that are below the thresholds for deduction (before risk weighting) Mortgage servicing rights that are below the thresholds for deduction (before risk weighting) Deferred tax assets arising from temporary differences that are below the thresholds for deduction (before risk weighting) Provisions included in Tier 2 capital: instruments and provisions (7) Provisions (general allowance for loan losses) Cap on inclusion of provisions (general allowance for loan losses) Provisions eligible for inclusion in Tier 2 in respect of exposures subject to internal ratings-based approach (prior to application of cap) (if the amount is negative, report as "nil") Cap for inclusion of provisions in Tier 2 under internal ratings-based approach Capital instruments subject to phase-out arrangements Amount excluded from AT1 due to cap (excess over cap after redemptions and maturities) (if the amount is negative, report as "nil") | 1,155,482 217,828 217,828 217,828 210,047 727,606 55,152,948 10,46% 12,49% 16,25% 635,824 130,969 774 1,639 297,241 1,175,035 229,787 | | 60 61 62 63 72 73 74 75 76 77 78 79 |
| | Risk weighted assets (5) Total of items included in risk weighted assets subject to phase-out arrangements of which: intangible assets (net of related tax liability, excluding those relating to mortgage servicing rights) of which: deferred tax assets that rely on future profitability excluding those arising from temporary differences (net of related tax liability) of which: defined-benefit pension fund net assets (prepaid pension costs) of which: investments in the capital banking, financial and insurance entities Risk weighted assets (L) Capital ratio Common Equity Tier 1 capital ratio ((C)/(L)) Tier 1 capital ratio ((G)/(L)) Total capital ratio ((G)/(L)) Regulatory adjustments (6) Non-significant investments in the capital of other financials that are below the thresholds for deduction (before risk weighting) Significant investments in the common stock of financials that are below the thresholds for deduction (before risk weighting) Mortgage servicing rights that are below the thresholds for deduction (before risk weighting) Deferred tax assets arising from temporary differences that are below the thresholds for deduction (before risk weighting) Provisions included in Tier 2 capital: instruments and provisions (7) Provisions (general allowance for loan losses) Cap on inclusion of provisions (general allowance for loan losses) Provisions eligible for inclusion in Tier 2 in respect of exposures subject to internal ratings-based approach (prior to application of cap) (if the amount is negative, report as "nil") Cap for inclusion of provisions in Tier 2 under internal ratings-based approach Capital instruments subject to phase-out arrangements Amount excluded from AT1 due to cap (excess over cap after redemptions and maturities) (if the amount is negative, report as "nil") Current cap on T2 instruments subject to phase-out arrangements | 1,155,482 217,828 217,828 217,828 210,047 727,606 55,152,948 10,46% 12,49% 16,25% 635,824 130,969 774 1,639 297,241 1,175,035 229,787 | | 60 61 62 63 72 73 74 75 76 77 78 79 |