## Composition of Capital Disclosure

Mizuho Trust & Banking [Non-Consolidated]

WIIZUIIO III	ast & Danking L	Non-Consondated
As of Dece	mber 31, 2016	

						(i	n million yen, in percentage)
Basel II Templa			Items	As of December 31, 2016	Amounts excluded under transitional arrangements	As of September 30, 2016	Amounts excluded under transitional arrangements
Commo	on Equit	y Tier	1 capital: instruments and reserves (1)				
1a+2-	1c-26	Direc	tly issued qualifying common share capital plus related stock surplus and retained earnings	452,845		445,042	
1			of which: capital and stock surplus	262,874		262,874	
- 2	2		of which: retained earnings	189,970		182,167	
1	1c of which: treasury stock (-)			-		-	
2	6		of which: national specific regulatory adjustments (earnings to be distributed) (-)	-		-	
		of which: other than above		-		_	
1b Si		Subsc	cription rights to common shares	-		_	
			ation and translation adjustments and other disclosed reserves	57,743	38,495	52,026	34,684
			of items included in Common Equity Tier 1 capital: instruments and reserves subject to	57,715	30,170	52,020	51,001
			e-out arrangements	-		-	
-			mon Equity Tier 1 capital: instruments and reserves (A)	510,589		497,069	
			1 capital: regulatory adjustments (2)	310,369		497,009	
Commo	on Equit						
8-	⊦9		intangible assets (net of related tax liability, excluding those relating to mortgage servicing	12,005	8,003	11,643	7,762
		rights					
8	3		of which: goodwill (net of related tax liability)	=	-	-	-
9	•		of which: other intangibles other than goodwill and mortgage servicing rights (net of related	12,005	8,003	11,643	7,762
			tax liability)	12,003	0,003	11,013	7,702
1	0	Defer	rred tax assets that rely on future profitability excluding those arising from temporary				
1			ences (net of related tax liability)	-	-	-	-
1	1	Defer	rred gains or losses on derivatives under hedge accounting	1,215	810	1,487	991
1			fall of eligible provisions to expected losses	1,134	757	1,236	825
			ritization gain on sale	42	28	46	30
1			s and losses due to changes in own credit risk on fair valued liabilities	-	-	-	
			ned-benefit pension fund net assets (prepaid pension costs)	20,529	13,686	20,586	13,724
			tments in own shares (excluding those reported in the Net assets section)	20,329	13,000	20,300	13,724
				-	-	-	-
- 1	,		procal cross-holdings in common equity	-	-		-
	0		tments in the capital of banking, financial and insurance entities that are outside the scope of				
1	8		atory consolidation, net of eligible short positions, where the bank does not own more than	-	-	-	-
			of the issued share capital (amount above the 10% threshold)				
19+2		Amou	unt exceeding the 10% threshold on specified items	-	-	-	-
1			of which: significant investments in the common stock of financials	=	-	-	-
2	0		of which: mortgage servicing rights			-	-
2	1						
2	1		of which: deferred tax assets arising from temporary differences (net of related tax liability)	-	-	-	-
2	2	Amou	unt exceeding the 15% threshold on specified items	-	-	-	-
2	3		of which: significant investments in the common stock of financials	-	-	-	-
2	4		of which: mortgage servicing rights	_	-	-	-
			of which, mortgage servicing rights				
2	5		of which: deferred tax assets arising from temporary differences (net of related tax liability)	-	-	-	-
		Damil	latory adjustments applied to Common Equity Tier 1 due to insufficient Additional Tier 1 and				
2	.7		2 to cover deductions	406		442	
2	Q		mon Equity Tier 1 capital: regulatory adjustments (B)	35,334		35,442	
				33,334		33,442	
2			1 capital (CET1)	475.054		461.626	
			mon Equity Tier 1 capital (CET1) ((A)-(B)) (C)	475,254		461,626	
Additio	nai Her		oital: instruments (3)				
	31a		ttly issued qualifying Additional Tier 1 instruments plus related stock surplus of which:	-		-	
			fied as equity under applicable accounting standards and the breakdown				
	31b		cription rights to Additional Tier 1 instruments	-		-	
30	32		rtly issued qualifying Additional Tier 1 instruments plus related stock surplus of which:	_		_	
			fied as liabilities under applicable accounting standards				
			fying Additional Tier 1 instruments plus related stock surplus issued by special purpose				
			les and other equivalent entities	•			
33+	L35	Eligib	ble Tier 1 capital instruments subject to phase-out arrangements included in Additional Tier 1				
334	33	capita	al: instruments	-		-	
			65 - 1 1 1 A 115 - 177 - 4 - 5 1 1 - 1 - 1 - 1				
		Total	of items included in Additional Tier 1 capital: instruments subject to phase-out arrangements	-		-	
3	6	Addit	tional Tier 1 capital: instruments (D)	_		_	
			oital: regulatory adjustments				
3			tments in own Additional Tier 1 instruments	-	-	-	-
3			procal cross-holdings in Additional Tier 1 instruments				_
,	-		tments in the capital of banking, financial and insurance entities that are outside the scope of	-	-	-	-
2	9		tments in the capital of banking, financial and insurance entities that are outside the scope of atory consolidation, net of eligible short positions, where the bank does not own more than				
3			of the issued common share capital of the entity (amount above 10% threshold)	_	1	_	1
4			ficant investments in the capital of banking, financial and insurance entities that are outside	-	-	-	-
			cope of regulatory consolidation (net of eligible short positions)				
			of items included in Additional Tier 1 capital: regulatory adjustments subject to phase-out	406		442	
		arrang	gements				
		l	of which: capital increase due to securitization transactions	28		30	
	7	1	of which: 50% of excess of expected losses relative to eligible reserves by banks adopting	378		412	
		L_	internal ratings-based approach	376		+12	
-	2	D 1	latory adjustments applied to Additional Tion I due to insufficient Tion 2 to				
4	-	Kegul	latory adjustments applied to Additional Tier 1 due to insufficient Tier 2 to cover deductions	=		-	
4	3	Addit	tional Tier 1 capital: regulatory adjustments (E)	406		442	
			oital (AT1)				
4			tional Tier 1 capital ((D)-(E)) (F)	-		-	
			CET1 + AT1)				
4			l capital (T1 = CET1 + AT1) ((C)+(F)) (G)	475,254		461,626	
-				775,234		701,020	

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Basel III Template No.					n million yen, in percentage)
•		As of December 31,	Amounts excluded under	As of September 30,	Amounts excluded under
•	Items	2016	transitional arrangements	2016	transitional arrangements
Tier 2 capital: in					
Tier 2 capital: II	instruments and provisions (4)				
	Directly issued qualifying Tier 2 instruments plus related stock surplus of which: classified as				
	equity under applicable accounting standards and the breakdown	-		-	
	Subscription rights to Tier 2 instruments				
46		_		_	
40	Directly issued qualifying Tier 2 instruments plus related stock surplus of which: classified as	_		_	
	liabilities under applicable accounting standards				
	Tier 2 instruments plus related stock surplus issued by special purpose vehicles and other				
	equivalent entities	-		-	
	Eligible Tier 2 capital instruments subject to phase-out arrangements included in Tier 2:				
47+49	instruments and provisions	7,941		8,445	
50		0.7		100	
	Total of general allowance for loan losses and eligible provisions included in Tier 2	97		109	
50a	of which: general allowance for loan losses	97		109	
50b	of which: eligible provisions	-		-	
	Total of items included in Tier 2 capital: instruments and provisions subject to phase-out	20.512		10.524	
	arrangements	20,642		18,736	
	of which: 45% of unrealized gains on other securities	20,642		18,736	
	Ü				
	Tier 2 capital: instruments and provisions (H)	28,681		27,291	
Tier 2 capital: r	regulatory adjustments				
52	Investments in own Tier 2 instruments	-	-	-	=
53	Reciprocal cross-holdings in Tier 2 instruments	-	-	-	-
	Investments in the capital of banking, financial and insurance entities that are outside the scope of				
54	regulatory consolidation, net of eligible short positions, where the bank does not own more than				
54		_	_	_	-
	10% of the issued common share capital of the entity (amount above the 10% threshold)				
55	Significant investments in the capital banking, financial and insurance entities that are outside the				
55	scope of regulatory consolidation (net of eligible short positions)	_	_	_	-
	Total of items included in Tier 2 capital: regulatory adjustments subject to phase-out arrangements	378		412	
	[ A 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1				
	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	378		412	
	internal ratings-based approach	370		412	
57	Tier 2 capital: regulatory adjustments (I)	378		412	
Tier 2 capital (T					
	Tier 2 capital (T2) ((H)-(I)) (J)	28,303		26,879	
		28,303		20,879	
Total capital (T					
	Total capital (TC = T1 + T2) ((G) + (J)) (K)	503,558		488,506	
Risk weighted a	assets (5)				
	Total of items included in risk weighted assets subject to phase-out arrangements	21,689			
				21,486	
' I	of which: intangible assets (net of related tax liability, excluding those relating to mortgage	8,003		21,486 7,762	
	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 relating to mortgage servicing rights) of which: deferred tax assets that rely on future profitability excluding those arising from				
	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 relating to mortgage servicing rights) of which: deferred tax assets that rely on future profitability excluding those arising from				
	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)	8,003		7,762	
60	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	8,003 - 13,686		7,762 - 13,724	
	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)	8,003		7,762	
Capital ratio	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)	8,003 - 13,686 - 2,501,372		7,762 - 13,724 - 2,422,870	
Capital ratio	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)  Common Equity Tier 1 capital ratio ((C)/(L))	8,003 - 13,686 - 2,501,372 18,99%		7,762 - 13,724 - 2,422,870 19.05%	
Capital ratio 61 62	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)  Common Equity Tier 1 capital ratio ((C)/(L))  Tier 1 capital ratio ((G)/(L))	8,003 - 13,686 - 2,501,372 18,99% 18,99%		7,762 	
Capital ratio 61 62	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)  Common Equity Tier 1 capital ratio ((C)/(L))	8,003 - 13,686 - 2,501,372 18,99%		7,762 - 13,724 - 2,422,870 19.05%	
Capital ratio 61 62 63	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)  Common Equity Tier 1 capital ratio ((C)/(L))  Tier 1 capital ratio ((G)/(L))  Total capital ratio ((K)/(L))	8,003 - 13,686 - 2,501,372 18,99% 18,99%		7,762 	
Capital ratio 61 62 63 Regulatory adju	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)  Common Equity Tier 1 capital ratio ((C)/(L)) Tier 1 capital ratio ((G)/(L)) Total capital ratio ((K)/(L)) ustments (6)	8,003 		7,762 	
Capital ratio 61 62 63 Regulatory adju	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)  Common Equity Tier 1 capital ratio ((C)/(L))  Tier 1 capital ratio ((G)/(L))  Total capital ratio ((K)/(L))  ustments (6)  Non-significant investments in the capital of other financials that are below the thresholds for	8,003 - 13,686 - 2,501,372 18,99% 18,99%		7,762 	
Capital ratio 61 62 63 Regulatory adju 72	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)  Common Equity Tier 1 capital ratio ((C)/(L))  Tier 1 capital ratio ((G)/(L))  Total capital ratio ((K)/(L))  ustments (6)  Non-significant investments in the capital of other financials that are below the thresholds for deduction (before risk weighting)	8,003 		7,762 	
Capital ratio 61 62 63 Regulatory adju 72	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)  Common Equity Tier 1 capital ratio ((C)/(L)) Tier 1 capital ratio ((G)/(L)) Total capital ratio ((K)/(L)) ustments (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	8,003 13,686 - 2,501,372 18,99% 20,13% 23,923		7,762 13,724 - 2,422,870 19,05% 20,16% 19,742	
Capital ratio 61 62 63 Regulatory adju 72 73	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)  Common Equity Tier 1 capital ratio ((C)/(L))  Tier 1 capital ratio ((G)/(L))  Total capital ratio ((K)/(L))  Total capital ratio ((K)/(L))  ustments (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)	8,003 		7,762 	
Capital ratio 61 62 63 Regulatory adju 72	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)  Common Equity Tier 1 capital ratio ((C)/(L)) Tier 1 capital ratio ((G)/(L)) Total capital ratio ((K)/(L)) ustments (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	8,003 13,686 - 2,501,372 18,99% 20,13% 23,923		7,762 13,724 - 2,422,870 19,05% 20,16% 19,742	
Capital ratio 61 62 63 Regulatory adju 72 73	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)  Common Equity Tier 1 capital ratio ((C)/(L))  Tier 1 capital ratio ((G)/(L))  Total capital ratio ((G)/(L))  Standard ((K)/(L))  sustments (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)	8,003		7,762	
Capital ratio 61 62 63 Regulatory adju 72 73 74	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)  Common Equity Tier 1 capital ratio ((C)/(L))  Tier 1 capital ratio ((G)/(L))  Total capital ratio ((K)/(L))  Total capital ratio ((K)/(L))  ustments (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)	8,003 13,686 - 2,501,372 18,99% 20,13% 23,923		7,762 13,724 - 2,422,870 19,05% 20,16% 19,742	
Capital ratio 61 62 63 Regulatory adju 72 73 74 75	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)  Common Equity Tier 1 capital ratio ((C)/(L)) Tier 1 capital ratio ((G)/(L)) Total capital ratio ((K)/(L)) ustments (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)	8,003		7,762	
Capital ratio 61 62 63 Regulatory adju 72 73 74 75 Provisions inclu	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)  Common Equity Tier 1 capital ratio ((C)/(L))  Tier 1 capital ratio ((G)/(L))  Total capital ratio ((K)/(L))  Total capital ratio ((K)/(L))  ustments (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)  uded in Tier 2 capital: instruments and provisions (7)	8,003		7,762	
Capital ratio 61 62 63 Regulatory adju 72 73 74 75 Provisions inclu 76	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)  Common Equity Tier 1 capital ratio ((C)/(L))  Tier 1 capital ratio ((G)/(L))  Total capital ratio ((K)/(L))  ustments (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 (general allowance for loan losses)	8,003		7,762  13,724  - 2,422,870  19.05%  19.05%  20.16%  19,742  807  - 14,604	
Capital ratio 61 62 63 Regulatory adju 72 73 74 75 Provisions inclu 76	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)  Common Equity Tier 1 capital ratio ((C)/(L))  Tier 1 capital ratio ((G)/(L))  Total capital ratio ((K)/(L))  Total capital ratio ((K)/(L))  ustments (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)  uded in Tier 2 capital: instruments and provisions (7)	8,003		7,762	
Capital ratio 61 62 63 Regulatory adju 72 73 74 75 Provisions inclu 76 77	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)  Common Equity Tier 1 capital ratio ((C)/(L))  Tier 1 capital ratio ((G)/(L))  Total capital ratio ((K)/(L))  ustments (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 (general allowance for loan losses)	8,003		7,762  13,724  - 2,422,870  19.05%  19.05%  20.16%  19,742  807  - 14,604	
Capital ratio 61 62 63 Regulatory adju 72 73 74 75 Provisions inclu 76 77	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: investments in the capital banking, financial and insurance entities  Risk weighted assets (L)  Common Equity Tier 1 capital ratio ((C)/(L))  Tier 1 capital ratio ((G)/(L))  Iter 1 capital ratio ((G)/(L))  ustments (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 tax weighting) unded in Tier 2 capital: instruments and provisions (7)  Provisions (general allowance for loan losses)  Provisions eligible for inclusion in Tier 2 in respect of exposures subject to internal ratings-based	8,003		7,762  13,724  - 2,422,870  19.05%  19.05%  20.16%  19,742  807  - 14,604	
Capital ratio 61 62 63 Regulatory adju 72 73 74 75 Provisions inclu 76 77 78	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)  Common Equity Tier 1 capital ratio ((C)/(L))  Tier 1 capital ratio ((G)/(L))  Total capital ratio ((K)/(L))  ustments (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)  uded in Tier 2 capital: instruments and provisions (7)  Provisions (general allowance for loan losses)  Provisions (general allowance for loan losses)  Provisions (gibile 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")	8,003  13,686  2,501,372  18,99% 20,13%  23,923  988  - 13,326		7,762  13,724  - 2,422,870  19,05%  20,16%  19,742  807  - 14,604	
Capital ratio 61 62 63 Regulatory adju 72 73 74 75 Provisions inclu 76 77 78	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: defened-benefit pension fund net assets (prepaid pension costs)  of which: investments in the capital banking, financial and insurance entities  Risk weighted assets (L)  Common Equity Tier 1 capital ratio ((C)/(L))  Tier 1 capital ratio ((G)/(L))  Total capital ratio ((K)/(L))  ustments (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)  dued 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")	8,003		7,762  13,724  - 2,422,870  19.05%  19.05%  20.16%  19,742  807  - 14,604	
Capital ratio 61 62 63 Regulatory adju 72 73 74 75 Provisions inclu 76 77 78 79 Capital instrume	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 tex 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  Risk weighted assets (L)  Common Equity Tier 1 capital ratio ((C)/(L))  Total capital ratio ((G)/(L))  Total capital ratio ((K)/(L)) ustments (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)  uded 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 (prior to application of cap) (if the amount is negative, report as "nil")	8,003  13,686  2,501,372  18,99% 20,13%  23,923  988  - 13,326		7,762  13,724  - 2,422,870  19,05%  20,16%  19,742  807  - 14,604	
Capital ratio 61 62 63 Regulatory adju 72 73 74 75 Provisions inclu 76 77 78	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: defened-benefit pension fund net assets (prepaid pension costs)  of which: investments in the capital banking, financial and insurance entities  Risk weighted assets (L)  Common Equity Tier 1 capital ratio ((C)/(L))  Tier 1 capital ratio ((G)/(L))  Total capital ratio ((K)/(L))  ustments (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)  dued 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")	8,003  13,686  2,501,372  18,99% 20,13%  23,923  988  - 13,326		7,762  13,724  - 2,422,870  19,05%  20,16%  19,742  807  - 14,604	
Capital ratio 61 62 63 Regulatory adju 72 73 74 75 Provisions inclu 76 77 78 79 Capital instrume 82	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: investments in the capital banking, financial and insurance entities Risk weighted assets (L)  Common Equity Tier 1 capital ratio ((C)/(L)) Tier 1 capital ratio ((G)/(L)) Ustments (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) uded in Tier 2 capital: instruments and provisions (7) 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 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 on 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 on inclusion of provisions in Tier 2 under internal ratings-based approach prior to application of cap) (if the amount is negative, report as "nil")	8,003  13,686  2,501,372  18,99% 20,13%  23,923  988  - 13,326		7,762  13,724  - 2,422,870  19,05%  20,16%  19,742  807  - 14,604	
Capital ratio 61 62 63 Regulatory adju 72 73 74 75 Provisions inclu 76 77 78 79 Capital instrum 82	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: investments in the capital banking, financial and insurance entities  Risk weighted assets (L)  Common Equity Tier 1 capital ratio ((C)/(L))  Total capital ratio ((G)/(L))  Total capital ratio ((K)/(L))  ustments (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)  uded 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 (gibre 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 (prior to application of cap) (if the amount is negative, report as "nil")  Current cap on AT1 instruments subject to phase-out arrangements  Amount excluded from AT1 due to cap (excess over cap after redemptions and maturities) (if the	8,003  13,686  2,501,372  18,99% 20,13%  23,923  988  - 13,326		7,762  13,724  - 2,422,870  19,05%  20,16%  19,742  807  - 14,604	
Capital ratio 61 62 63 Regulatory adju 72 73 74 75 Provisions inclu 76 77 78 79 Capital instrum 82 83	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: investments in the capital banking, financial and insurance entities  Risk weighted assets (L)  Common Equity Tier 1 capital ratio ((C)/(L))  Tier 1 capital ratio ((G)/(L))  Total capital ratio ((K)/(L))  ustments (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)  dued 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 AT1 due to cap (excess over cap after redemptions and maturities) (if the amount is negative, report as "nil")	8,003		7,762  13,724  - 2,422,870  19,05%  19,05%  20,16%  19,742  807  - 14,604  109  597  - 12,748	
Capital ratio 61 62 63 Regulatory adju 72 73 74 75 Provisions inclu 76 77 78 79 Capital instrum 82 83	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: investments in the capital banking, financial and insurance entities  Risk weighted assets (L)  Common Equity Tier 1 capital ratio ((C)/(L))  Total capital ratio ((G)/(L))  Total capital ratio ((G)/(L))  Usuments (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)  uded 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 (prior to application of cap) (if the amount is negative, report as "nil")  Current cap on AT1 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")	8,003  13,686  2,501,372  18,99% 20,13%  23,923  988  - 13,326		7,762  13,724  - 2,422,870  19,05%  20,16%  19,742  807  - 14,604	
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