Composition of Capital Disclosure

Mizuho Trust & Banking [Non-Consolidated] As of March 31, 2017

					(1	n million yen, in percentage
Basel III Femplate No	o.	Items	As of March 31, 2017	Amounts excluded under transitional arrangements	As of March 31, 2016	Amounts excluded under transitional arrangements
Common Eq	quity I	Tier 1 capital: instruments and reserves (1)				
1a+2-1c-26	26 D	irectly issued qualifying common share capital plus related stock surplus and retained earnings	445,172		422,466	
1a		of which: capital and stock surplus	262,874		262,874	
2 1c		of which: retained earnings of which: treasury stock (-)	205,013		180,091	
26		of which: ueasury stock (-) of which: national specific regulatory adjustments (earnings to be distributed) (-)	22,715		20,499	
20		of which: other than above				
1b	Sı	ubscription rights to common shares	-		-	
3	V	aluation and translation adjustments and other disclosed reserves	78,546	19,636	58,944	39,29
	Te	otal of items included in Common Equity Tier 1 capital: instruments and reserves subject to				
	^	hase-out arrangements	_		_	
6	_	ommon Equity Tier 1 capital: instruments and reserves (A)	523,719		481,411	
Common Eq		Tier 1 capital: regulatory adjustments (2) otal intangible assets (net of related tax liability, excluding those relating to mortgage servicing				
8+9		ghts)	18,586	4,646	10,002	6,66
8	112	of which: goodwill (net of related tax liability)	-		-	
		of which: other intangibles other than goodwill and mortgage servicing rights (net of related				
9		tax liability)	18,586	4,646	10,002	6,66
10		eferred tax assets that rely on future profitability excluding those arising from temporary ifferences (net of related tax liability)	-	-	-	
11		eferred gains or losses on derivatives under hedge accounting	1,323	330	300	20
12		hortfall of eligible provisions to expected losses	1,525	406	1,346	89
13		ecuritization gain on sale	52	13	52	3
14		ains and losses due to changes in own credit risk on fair valued liabilities	-	-	-	
15		efined-benefit pension fund net assets (prepaid pension costs)	27,332	6,833	20,734	13,82
16	In	vestments in own shares (excluding those reported in the Net assets section)	-	-	-	
17		eciprocal cross-holdings in common equity	-	-	-	
18	re	westments in the capital of banking, financial and insurance entities that are outside the scope of egulatory consolidation, net of eligible short positions, where the bank does not own more than	-	-	-	
		0% of the issued share capital (amount above the 10% threshold)				
19+20+21	1 A	mount exceeding the 10% threshold on specified items	-	-	-	
19		of which: significant investments in the common stock of financials	-	-	-	
20		of which: mortgage servicing rights	-	-	-	
21		of which: deferred tax assets arising from temporary differences (net of related tax liability)	-	-	-	
22						
22	A	mount exceeding the 15% threshold on specified items of which: significant investments in the common stock of financials	-	-	-	
23		of which: significant investments in the common stock of mancials				
25		of which: horigage servicing rights of which: deferred tax assets arising from temporary differences (net of related tax liability)	-		-	
27	R	egulatory adjustments applied to Common Equity Tier 1 due to insufficient Additional Tier 1 and	215		484	
	Ti	ier 2 to cover deductions	213		404	
28		ommon Equity Tier 1 capital: regulatory adjustments (B)	49,133		32,922	
		Tier 1 capital (CET1)	171.505		110,100	
29 Additional T		ommon Equity Tier 1 capital (CET1) ((A)-(B)) (C) capital: instruments (3)	474,586		448,489	
Auditional 1		irectly issued qualifying Additional Tier 1 instruments plus related stock surplus of which:	[
31a		assified as equity under applicable accounting standards and the breakdown	-		-	
311		ubscription rights to Additional Tier 1 instruments	-		-	
30 32	D	irectly issued qualifying Additional Tier 1 instruments plus related stock surplus of which:				
32	2 cla	assified as liabilities under applicable accounting standards	-		-	
		ualifying Additional Tier 1 instruments plus related stock surplus issued by special purpose	_		_	
		chicles and other equivalent entities	_	\sim	_	
33+35		ligible Tier 1 capital instruments subject to phase-out arrangements included in Additional Tier 1 apital: instruments	-		-	
		• otal of items included in Additional Tier 1 capital: instruments subject to phase-out arrangements	-		-	
36	۵.	dditional Tier 1 capital: instruments (D)				
		capital: regulatory adjustments	-		· · ·	
37		ivestments in own Additional Tier 1 instruments	-	-	-	
38	Re	eciprocal cross-holdings in Additional Tier 1 instruments	-	-	-	
	In	vestments in the capital of banking, financial and insurance entities that are outside the scope of				
39		gulatory consolidation, net of eligible short positions, where the bank does not own more than 0% of the issued common share capital of the entity (amount above 10% threshold)	-	-	-	
40		ignificant investments in the capital of banking, financial and insurance entities that are outside				
40		e scope of regulatory consolidation (net of eligible short positions)	-	-	-	
		otal of items included in Additional Tier 1 capital: regulatory adjustments subject to phase-out	215		484	
	ar	rangements				
		of which: capital increase due to securitization transactions	13		35	
		of which: 50% of excess of expected losses relative to eligible reserves by banks adopting	202		448	
		internal ratings-based approach				
42	Re	egulatory adjustments applied to Additional Tier 1 due to insufficient Tier 2 to cover deductions	-		-	
43	A	dditional Tier 1 capital: regulatory adjustments (E)	215		484	
		capital (AT1)				
44	A	dditional Tier 1 capital ((D)-(E)) (F)	-		-	
		= CET1 + AT1)				
45	Ti	ier 1 capital $(T1 = CET1 + AT1) ((C)+(F)) (G)$	474,586		448,489	

		-	-	(11	n million yen, in percentage)
Basel III Template No.	Items	As of March 31, 2017	Amounts excluded under transitional arrangements	As of March 31, 2016	Amounts excluded under transitional arrangements
Tier 2 capital:	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				
46	Subscription rights to Tier 2 instruments 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	-		-	
47+49	Eligible Tier 2 capital instruments subject to phase-out arrangements included in Tier 2:	7,449		9,447	
50	instruments and provisions Total of general allowance for loan losses and eligible provisions included in Tier 2				
50a	of which: general allowance for loan losses and eligible provisions included in Tier 2	126 126		132	
50b	of which: eligible provisions	120		- 132	
500	Total of items included in Tier 2 capital: instruments and provisions subject to phase-out				
	arrangements	10,667		21,905	
	of which: 45% of unrealized gains on other securities	10,667		21,905	
51	Tier 2 capital: instruments and provisions (H)	18,243		31,484	
	regulatory adjustments	r	r	i	r
52	Investments in own Tier 2 instruments	-	-	-	-
53	Reciprocal cross-holdings in Tier 2 instruments	-	-	-	-
54	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				
54	10% 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				
55	scope of regulatory consolidation (net of eligible short positions)	-	-	-	-
		202		440	
	Total of items included in Tier 2 capital: regulatory adjustments subject to phase-out arrangements	202		448	
	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	202		448	
57	internal ratings-based approach	202			
57 Tier 2 capital (Tier 2 capital: regulatory adjustments (I)	202		448	
58	Tier 2 capital (T2) ((H)-(I)) (J)	18,040		31,035	
		10,010		51,055	
1 otal capital ("	TC = T1 + T2				
Total capital (1 59	TC = T1 + T2) $Total capital (TC = T1 + T2) ((G) + (J)) (K)$	492,627		479,525	
	Total capital $(TC = T1 + T2) ((G) + (J)) (K)$	492,627		479,525	
59	Total capital (TC = T1 + T2) ((G) + (J)) (K) assets (5) Total of items included in risk weighted assets subject to phase-out arrangements	492,627		479,525	
59	Total capital (TC = T1 + T2) ((G) + (J)) (K) 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)				
59	Total capital (TC = T1 + T2) ((G) + (J)) (K) 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)	11,479 4,646		20,491 6,668	
59	Total capital (TC = T1 + T2) ((G) + (J)) (K) 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)	11,479		20,491	
59 Risk weighted	Total capital (TC = T1 + T2) ((G) + (J)) (K) 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	11,479 4,646 - 6,833		20,491 6,668 - 13,823 -	
59 Risk weighted 60	Total capital (TC = T1 + T2) ((G) + (J)) (K) 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)	11,479 4,646		20,491 6,668	
59 Risk weighted 60 Capital ratio	Total capital (TC = T1 + T2) ((G) + (J)) (K) 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: investments in the capital banking, financial and insurance entities Risk weighted assets (L)	11,479 4,646 6,833 2,500,110		20,491 6,668 - 13,823 - 2,421,068	
59 Risk weighted 60	Total capital (TC = T1 + T2) ((G) + (J)) (K) 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	11,479 4,646 - 6,833		20,491 6,668 - 13,823 -	
59 Risk weighted 60 Capital ratio 61	Total capital (TC = T1 + T2) ((G) + (J)) (K) 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) Common Equity Tier 1 capital ratio ((C)/(L))	11,479 4,646 - - - - - 2,500,110 18.98%		20,491 6,668 - 13,823 - 2,421,068 18.52%	
59 Risk weighted 60 Capital ratio 61 62	Total capital (TC = T1 + T2) ((G) + (J)) (K) 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: integrates 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)	11,479 4,646 - - 2,500,110 18,98% 18,98%		20,491 6,668 - 13,823 - 2,421,068 18.52% 18.52%	
59 Risk weighted 60 Capital ratio 61 62 63	Total capital (TC = T1 + T2) ((G) + (J)) (K) 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) Common Equity Tier 1 capital ratio ((C)/(L)) Total capital ratio ((G)/(L)) Total capital ratio ((K)/(L)) usinficant investments in the capital of other financials that are below the thresholds for deduction (before risk weighting)	11,479 4,646 - - 2,500,110 18,98% 18,98%		20,491 6,668 - 13,823 - 2,421,068 18.52% 18.52%	
59 Risk weighted 60 Capital ratio 61 62 63 Regulatory adj	Total capital (TC = T1 + T2) ((G) + (J)) (K) 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) Common Equity Tier 1 capital ratio ((C)/(L)) Tiet 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)	11,479 4,646 - - 2,500,110 18.98% 18.98% 19.70%		20,491 6,668 - 13,823 - 2,421,068 18,52% 18,52% 19,80%	
59 Risk weighted 60 Capital ratio 61 62 63 Regulatory adj 72	Total capital (TC = T1 + T2) ((G) + (J)) (K) 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) Common Equity Tier 1 capital ratio ((C)/(L)) Tier 1 capital ratio ((G)/(L)) Total capital ratio ((G)/(L)) 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)	11,479 4,646 - - - 2,500,110 18,98% 18,98% 19,70% 22,202		20,491 6,668 - 13,823 - 2,421,068 18,52% 18,52% 19,80% 39,843	
59 Risk weighted 60 Capital ratio 61 62 63 Regulatory adj 72 73	Total capital (TC = T1 + T2) ((G) + (J)) (K) 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) Common Equity Tier 1 capital ratio ((C)/(L)) Total capital ratio ((G)/(L)) Total capital ratio ((K)/(L)) Usumificant investments in the capital of other financials that are below the thresholds for deduction (before risk weighting) Significant investments in the capital of other financials 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 assets arising from temporary differences that are below the thresholds for deduction	11,479 4,646 - - - 2,500,110 18,98% 18,98% 19,70% 22,202		20,491 6,668 - 13,823 - 2,421,068 18,52% 18,52% 19,80% 39,843	
59 Risk weighted 60 Capital ratio 61 62 63 Regulatory adj 72 73 74 75	Total capital (TC = T1 + T2) ((G) + (J)) (K) 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: 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)) Usuanti (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) Deferred tax assets arising from temporary differences that are below the thresholds for deduction (before risk weighting)	11,479 4,646 - - 2,500,110 18.98% 18.98% 19.70% 22,202 974 -		20,491 6,668 - 13,823 - 2,421,068 18,52% 19,80% 39,843 892 -	
59 Risk weighted 60 Capital ratio 61 62 63 Regulatory adj 72 73 74 75	Total capital (TC = T1 + T2) ((G) + (J)) (K) 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) Common Equity Tier 1 capital ratio ((C)/(L)) Total capital ratio ((G)/(L)) Total capital ratio ((K)/(L)) Usumificant investments in the capital of other financials that are below the thresholds for deduction (before risk weighting) Significant investments in the capital of other financials 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 assets arising from temporary differences that are below the thresholds for deduction	11,479 4,646 - - 2,500,110 18.98% 18.98% 19.70% 22,202 974 -		20,491 6,668 - 13,823 - 2,421,068 18,52% 19,80% 39,843 892 -	
59 Risk weighted 60 Capital ratio 61 62 63 Regulatory adj 72 73 74 75 Provisions incl	Total capital (TC = T1 + T2) ((G) + (J)) (K) 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: integlible 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: 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)) 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) Deferred tax assets arising from temporary differences 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)	11,479 4,646 - - - 2,500,110 18.98% 18.98% 19.70% 22,202 974 - - 15,615		20,491 6,668 - - 2,421,068 18.52% 18.52% 19.80% 39,843 892 - - 10,544	
59 Risk weighted 60 Capital ratio 61 62 63 Regulatory adj 72 73 74 75 Provisions incl 76	Total capital (TC = T1 + T2) ((G) + (J)) (K) 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) Common Equity Tier 1 capital ratio ((C)/(L)) Total capital ratio ((G)/(L)) Instruments (6) Non-significant investments in the capital of other financials that are below the thresholds for deduction (before risk weighting) 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) Deferred tax assets arising from temporary differences 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)	11,479 4,646 - - - - - - - - - - - - - - - - - -		20,491 6,668 - 13,823 - 2,421,068 18,52% 18,52% 18,52% 19,80% 39,843 892 - 10,544 132	
59 Risk weighted 60 Capital ratio 61 62 63 Regulatory adj 72 73 74 75 Provisions incl 76 77	Total capital (TC = T1 + T2) ((G) + (J)) (K) 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) Common Equity Tier 1 capital ratio ((C)/(L)) Tier 1 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 <	11,479 4,646 - - - - - - - - - - - - - - - - - -		20,491 6,668 - 13,823 - 2,421,068 18,52% 18,52% 18,52% 19,80% 39,843 892 - 10,544 132	
59 Risk weighted 60 Capital ratio 61 62 63 Regulatory adj 72 73 74 75 Provisions incl 76 77 78 79 Capital instrun	Total capital (TC = T1 + T2) ((G) + (J)) (K) 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) 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 capital of other financials 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) Udef 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 in	11,479 4,646 - - 2,500,110 18.98% 18.98% 19.70% 22,202 974 - 15,615 126 741 -		20,491 6,668 - 13,823 - 2,421,068 18.52% 18.52% 19.80% 39,843 892 - 10,544 10,544 -	
59 Risk weighted 60 Capital ratio 61 62 63 Regulatory adj 72 73 74 75 Provisions incl 76 77 78 79	Total capital (TC = T1 + T2) ((G) + (J)) (K) 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) Common Equity Tier 1 capital ratio ((C)/(L)) Tiet 1 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 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) Defered 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 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 inclu	11,479 4,646 - - 2,500,110 18.98% 18.98% 19.70% 22,202 974 - 15,615 126 741 -		20,491 6,668 - 13,823 - 2,421,068 18.52% 18.52% 19.80% 39,843 892 - 10,544 10,544 -	
59 Risk weighted 60 Capital ratio 61 62 63 Regulatory adj 72 73 74 75 Provisions incl 76 77 78 79 Capital instrun	Total capital (TC = T1 + T2) ((G) + (J)) (K) 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: integrible 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)) Total capital ratio ((G)/(L)) Total capital ratio ((G)/(L)) Usutments (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) Mortgage servicing rights that are down the thresholds for deduction (before risk weighting) Deferred tax assets arising from temporary differences that are below the thresholds for deduction (before risk weighting) Deferred tax assets arising from temporary differences	11,479 4,646 - - 2,500,110 18.98% 18.98% 19.70% 22,202 974 - 15,615 126 741 -		20,491 6,668 - 13,823 - 2,421,068 18.52% 18.52% 19.80% 39,843 892 - 10,544 10,544 -	
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