Composition of Capital Disclosure

Mizuho Trust & Banking [Non-Consolidated] As of September 30, 2017

	Items	As of September 30, 2017	Amounts excluded under transitional arrangements	As of September 30, 2016	n million yen, in percentag Amounts excluded under transitional arrangements
ommon Equit	ity Tier 1 capital: instruments and reserves (1)				
1a+2-1c-26		462,843		445,042	
1a	of which: capital and stock surplus	262,874		262,874	
2	of which: retained earnings	199,968		182,167	
1c	of which: treasury stock (-)	-		-	
26	of which: national specific regulatory adjustments (earnings to be distributed) (-)	-		-	
1b	of which: other than above Subscription rights to common shares	-		-	
3	Valuation and translation adjustments and other disclosed reserves	81,184	20,296	52,026	34,68
	Total of items included in Common Equity Tier 1 capital: instruments and reserves subject to	01,104	20,270	52,020	54,00
	phase-out arrangements	-		-	
6	Common Equity Tier 1 capital: instruments and reserves (A)	544,028		497,069	
ommon Equit	ty Tier 1 capital: regulatory adjustments (2)			P	
8+9	Total intangible assets (net of related tax liability, excluding those relating to mortgage servicing	18,826	4,706	11,643	7,76
0	rights)				
8	of which: goodwill (net of related tax liability)	-	-	-	
9	of which: other intangibles other than goodwill and mortgage servicing rights (net of related tax liability)	18,826	4,706	11,643	7,76
	Deferred tax assets that rely on future profitability excluding those arising from temporary				
10	differences (net of related tax liability)	-	-	-	
11	Deferred gains or losses on derivatives under hedge accounting	1,267	316	1,487	99
12	Shortfall of eligible provisions to expected losses	2,198	549	1,236	8
13	Securitization gain on sale	45	11	46	
14	Gains and losses due to changes in own credit risk on fair valued liabilities	-	-	-	
15	Defined-benefit pension fund net assets (prepaid pension costs)	27,359	6,839	20,586	13,72
16	Investments in own shares (excluding those reported in the Net assets section)	-	-	-	
17	Reciprocal cross-holdings in common equity	-	-	-	
	Investments in the capital of banking, financial and insurance entities that are outside the scope of				
18	regulatory consolidation, net of eligible short positions, where the bank does not own more than	-	-	-	
10.20.21	10% of the issued share capital (amount above the 10% threshold)				
19+20+21 19	Amount exceeding the 10% threshold on specified items	-	-	-	
20	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	Amount exceeding the 15% threshold on specified items	-	-	-	
23	of which: significant investments in the common stock of financials	-	-	-	
24	of which: mortgage servicing rights	-	-	-	
25					
23	of which: deferred tax assets arising from temporary differences (net of related tax liability)	-	-	-	
27	Regulatory adjustments applied to Common Equity Tier 1 due to insufficient Additional Tier 1 and	286		442	
	Tier 2 to cover deductions				
28	Common Equity Tier 1 capital: regulatory adjustments (B)	49,984		35,442	
	ity Tier 1 capital (CET1)	101.011		101.000	
29 dditional Tior	Common Equity Tier 1 capital (CET1) ((A)-(B)) (C) r 1 capital: instruments (3)	494,044		461,626	
dditional Tier	Directly issued qualifying Additional Tier 1 instruments plus related stock surplus of which:	-		F	· /
31a	classified as equity under applicable accounting standards and the breakdown	-		-	
31b	Subscription rights to Additional Tier 1 instruments	-		-	
30	Directly issued qualifying Additional Tier 1 instruments plus related stock surplus of which:				
32	classified as liabilities under applicable accounting standards	=		-	
	Qualifying Additional Tier 1 instruments plus related stock surplus issued by special purpose				
1 1	Kumbu 8. manual tan tana ana kana ana ang kana a				
	vehicles and other equivalent entities	-			
33+35		-			
33+35	vehicles and other equivalent entities	-		-	
33+35	vehicles and other equivalent entities Eligible Tier 1 capital instruments subject to phase-out arrangements included in Additional Tier 1 capital: instruments	-		-	
	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	-		-	
36	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 Additional Tier 1 capital: instruments (D)	-		-	
36 dditional Tier	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 Additional Tier 1 capital: instruments (D) r 1 capital: regulatory adjustments	-		-	
36 dditional Tier 37	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 Additional Tier 1 capital: instruments (D) r 1 capital: regulatory adjustments Investments in own Additional Tier 1 instruments			-	
36 dditional Tier	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 Additional Tier 1 capital: instruments (D) r 1 capital: regulatory adjustments Investments in own Additional Tier 1 instruments Reciprocal cross-holdings in Additional Tier 1 instruments	- - - - - - -			
36 dditional Tier 37 38	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 Additional Tier 1 capital: instruments (D) r 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	- - - - - - - -			
36 dditional Tier 37	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 Additional Tier 1 capital: instruments (D) r 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	- - - - - - -		- - - - - -	
36 dditional Tier 37 38 39	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 Additional Tier 1 capital: instruments (D) r 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)				
36 dditional Tier 37 38	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 Additional Tier 1 capital: instruments (D) r 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	- - - - - - - -			
36 dditional Tier 37 38 39	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 Additional Tier 1 capital: instruments (D) r 1 capital: regulatory adjustments Investments in own Additional Tier 1 instruments Reciprocal cross-holdings in 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	- - - - - - - - - - - - - - - - -			
36 Iditional Tier 37 38 39	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 Additional Tier 1 capital: instruments (D) I capital: regulatory adjustments Reciprocal cross-holdings in 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)				
36 Iditional Tier 37 38 39	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 Additional Tier 1 capital: instruments (D) r 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 djustments subject to phase-out			- - - - - - - - - - - - - - - - - - -	
36 dditional Tier 37 38 39	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 Additional Tier 1 capital: instruments (D) r 1 capital: regulatory adjustments Investments in own Additional Tier 1 instruments Reciprocal cross-holdings in 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	11		30	
36 Iditional Tier 37 38 39	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 Additional Tier 1 capital: instruments (D) r 1 capital: regulatory adjustments Investments in own Additional Tier 1 instruments Reciprocal cross-holdings in 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 Tire 1 capital: regulatory adjustments subject to phase-out arrangements of which: capital increase due to securitization transactions				
36 dditional Tier 37 38 39 40	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 Additional Tier 1 capital: instruments (D) r 1 capital: regulatory adjustments Investments in own Additional Tier 1 instruments Reciprocal cross-holdings in Additional Tier 1 instruments Reciprocal cross-holdings in Additional Tier 1 instruments 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 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: capital increase due to securitization transactions of which: 50% of excess of expected losses relative to eligible reserves by banks adopting internal ratings-based approach	11		30	
36 dditional Tier 37 38 39 40 40	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 Additional Tier 1 capital: instruments (D) T capital: regulatory adjustments Investments in own Additional Tier 1 instruments Reciprocal cross-holdings in 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: capital increase due to securitization transactions of which: 50% of excess of expected losses relative to eligible reserves by banks adopting internal ratings-based approach Regulatory adjustments applied to Additional Tier 1 due to insufficient Tier 2 to cover deductions	11		30 412	
36 idditional Tier 37 38 39 40 40 42 42 43	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 Additional Tier 1 capital: instruments (D) T capital: regulatory adjustments Reciprocal cross-holdings in 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 of which: capital increase due to securitization transactions of which: 50% of excess of expected losses relative to eligible reserves by banks adopting internal ratings-based approach Regulatory adjustments applied to Additional Tier 1 due to insufficient Tier 2 to cover deductions Additional Tier 1 capital: regulatory adjustments (E)	11		30	
36 iditional Tier 37 38 39 40 40 42 42 43 iditional Tier	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 Additional Tier 1 capital: instruments (D) 1 capital: regulatory adjustments Investments in own Additional Tier 1 instruments Reciprocal cross-holdings in 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 of which: capital increase due to securitization transactions of which: 50% of excess of expected losses relative to eligible reserves by banks adopting internal ratings-based approach Regulatory adjustments applied to Additional Tier 1 due to insufficient Tier 2 to cover deductions Additional Tier 1 capital: regulatory adjustments (E)	11 274 -		30 412	
36 iditional Tier 37 38 39 40 40 42 43 ditional Tier 44	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 Additional Tier 1 capital: instruments (D) T capital: regulatory adjustments Reciprocal cross-holdings in 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 of which: capital increase due to securitization transactions of which: 50% of excess of expected losses relative to eligible reserves by banks adopting internal ratings-based approach Regulatory adjustments applied to Additional Tier 1 due to insufficient Tier 2 to cover deductions Additional Tier 1 capital: regulatory adjustments (E)	11 274 -		30 412	

				(i	n million yen, in percentage)
Basel III Template No.	Items	As of September 30, 2017	Amounts excluded under transitional arrangements	As of September 30, 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	-		-	
40	liabilities under applicable accounting standards	-		-	
	Tier 2 instruments plus related stock surplus issued by special purpose vehicles and other				
	equivalent entities	-		-	
17 10	Eligible Tier 2 capital instruments subject to phase-out arrangements included in Tier 2:				
47+49	instruments and provisions	6,447		8,445	
50	Total of general allowance for loan losses and eligible provisions included in Tier 2	49		109	
50a	of which: general allowance for loan losses	49		109	
50b	of which: eligible provisions	-		-	
	Total of items included in Tier 2 capital: instruments and provisions subject to phase-out	11,053		18,736	
	arrangements				
51	of which: 45% of unrealized gains on other securities	11,053		18,736	
51	Tier 2 capital: instruments and provisions (H)	17,551		27,291	
Tier 2 capital: 52	regulatory adjustments Investments in own Tier 2 instruments				
53	Reciprocal cross-holdings in Tier 2 instruments	-	-	-	-
22	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	-	-	-	-
	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)	-	-	-	-
	Total of items included in Tier 2 capital: regulatory adjustments subject to phase-out arrangements	274		412	
		274		412	
	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	274		412	
	internal ratings-based approach				
57	Tier 2 capital: regulatory adjustments (I)	274		412	
Tier 2 capital (17.076		26.070	
58 Total capital (Tier 2 capital (T2) ((H)-(I)) (J) TC = T1 + T2)	17,276		26,879	
	10 = 11 + 12				
59	Total capital $(TC = T1 + T2) ((G) + (I)) (K)$	511 320		488 506	
59 Risk weighted	Total capital (TC = $T1 + T2$) ((G) + (J)) (K) assets (5)	511,320		488,506	
59 Risk weighted		511,320		488,506	
	assets (5)	11,546		21,486	
	assets (5) Total of items included in risk weighted assets subject to phase-out arrangements				
	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	11,546		21,486	
	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	11,546		21,486	
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	11,546 4,706 - 6,839		21,486 7,762 - 13,724	
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)	11,546 4,706		21,486 7,762	
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)	11,546 4,706 - 6,839 - 2,435,864		21,486 7,762 - 13,724 - 2,422,870	
Risk weighted 60 Capital ratio 61	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))	11,546 4,706 - 6,839 - 2,435,864 20,28%		21,486 7,762 - 13,724 - 2,422,870 19.05%	
Risk weighted 60 Capital ratio 61 62	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))	11,546 4,706 - - - 2,435,864 20,28% 20,28%		21,486 7,762 - 13,724 - 2,422,870 19,05% 19,05%	
Risk weighted 60 Capital ratio 61 62 63	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 ((K)/(L))	11,546 4,706 - 6,839 - 2,435,864 20,28%		21,486 7,762 - 13,724 - 2,422,870 19.05%	
Risk weighted 60 Capital ratio 61 62 63 Regulatory adj	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) Common Equity Tier 1 capital ratio ((C)/(L)) Tier 1 capital ratio ((G)/(L)) Total capital ratio ((G)/(L)) Iter (a capital ratio (K)/(L)) justments (6)	11,546 4,706 - - 2,435,864 20.28% 20.28% 20.99%		21,486 7,762 - 13,724 - 2,422,870 19,05% 19,05% 20,16%	
Risk weighted 60 Capital ratio 61 62 63	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 ((K)/(L))	11,546 4,706 - - - 2,435,864 20,28% 20,28%		21,486 7,762 - 13,724 - 2,422,870 19,05% 19,05%	
Risk weighted 60 Capital ratio 61 62 63 Regulatory adj	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 ((K)/(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	11,546 4,706 - - 2,435,864 20.28% 20.28% 20.99%		21,486 7,762 - 13,724 - 2,422,870 19,05% 19,05% 20,16%	
Risk weighted 60 Capital ratio 61 62 63 Regulatory adj 72 73	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) 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)	11,546 4,706 - - - - - - - - - - - - - - - - - - -		21,486 7,762 - 13,724 - 2,422,870 19.05% 19.05% 20.16%	
Risk weighted 60 Capital ratio 61 62 63 Regulatory adj 72	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 ((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)	11,546 4,706 - - - - - - - - - - - - - - - - - - -		21,486 7,762 - 13,724 - 2,422,870 19.05% 19.05% 20.16%	
Risk weighted 60 Capital ratio 61 62 63 Regulatory adj 72 73	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 ((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	11,546 4,706 - - - - - - - - - - - - - - - - - - -		21,486 7,762 - 13,724 - 2,422,870 19.05% 19.05% 20.16%	
Risk weighted 60 Capital ratio 61 62 63 Regulatory adj 72 73 74 74 75	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 ((K)/(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) Deferred tax assets arising from temporary differences that are below the thresholds for deduction (before risk weighting)	11,546 4,706 - - 2,435,864 20.28% 20.28% 20.28% 20.99% 26,650 872 -		21,486 7,762 - 13,724 - 2,422,870 19,05% 20,16% 19,07% 20,16%	
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