

Overview table of compliance grading – U.S.A)

Key components of the Basel framework	Grade
Overall Grade:	Not yet assigned given preliminary nature of findings
Capital requirements	
Scope of application	C
Transitional arrangements	(C)
Definition of capital	(LC)
Pillar 1: Minimum capital requirements	
Credit Risk: Standardised Approach	(LC)
Credit risk: Internal Ratings-Based approach	(LC)
Credit risk: securitisation framework	(MNC)
Counterparty credit risk rules	(LC)
Market risk: standardised measurement method	C
Market risk: internal models approach	C
Operational risk: Basic Indicator Approach and Standardised Approach	N/A
Operational risk: advanced measurement approaches	LC
Capital buffers (conservation and countercyclical)	(C)
G-SIB additional loss absorbency requirements	(1)
Pillar 2: Supervisory Review Process	
Legal and regulatory framework for the Supervisory Review Process and for taking supervisory actions	C
Pillar 3: Market Discipline	
Disclosure requirements	(C)
Liquidity standards	
Scope of application	(1)
Liquidity Coverage Ratio	(1)
Net Stable Funding Ratio	(1)
Leverage ratio	
Leverage ratio	(1)

Compliance assessment scale: C (compliant), LC (largely compliant), MNC (materially non-compliant) and NC (non-compliant). Definitions of the compliance scale are found in the Foreword of this document. Ratings that are based on draft or proposed rules are indicated within parentheses. Ratings based on final rules are indicated without parentheses. (1) To be assessed after the Committee concludes its review on any revisions or final adjustments of these elements of Basel III.

Overview table of compliance grading — Japan

Key components of the Basel framework (and number of elements)	Grade
Overall Grade:	C
Capital requirements	
Scope of application	C
Transitional arrangements	C
Definition of capital	(LC)
Pillar 1: Minimum capital requirements	
Credit Risk: Standardised Approach	C
Credit risk: Internal Ratings-Based approach	C
Credit risk: securitisation framework	LC
Counterparty credit risk rules	C
Market risk: standardised measurement method	LC
Market risk: internal models approach	C
Operational risk: Basic Indicator Approach and Standardised Approach	C
Operational risk: advanced measurement approaches	C
Capital buffers (conservation and countercyclical)	"Not yet assessed"
G-SIB additional loss absorbency requirements	(1)
Pillar 2: Supervisory Review Process	
Legal and regulatory framework for the Supervisory Review Process and for taking supervisory actions	C
Pillar 3: Market Discipline	
Disclosure requirements	C
Liquidity standards	
Scope of application	(1)
Transitional arrangements	(1)
Liquidity Coverage Ratio	(1)
Net Stable Funding Ratio	(1)
Leverage ratio	
Leverage ratio	(1)

Compliance assessment scale (See foreword for more information): C (compliant), LC (largely compliant), MNC (materially non-compliant) and NC (non-compliant). (1) To be assessed after the Committee concludes its review on any revisions or final adjustments of these elements of Basel III. Ratings that are based on draft or proposed rules are indicated within parentheses. Ratings based on final rules are indicated without parentheses.

Overview table of compliance grading – European Union

Key components of the Basel framework	Grade
Overall Grade	Not yet assigned given the preliminary nature of the findings
Capital requirements	
Scope of application	(C)
Transitional arrangements	(C)
Definition of capital	(MNC)
Pillar 1: Minimum capital requirements	
Credit Risk: Standardised Approach	(LC)
Credit risk: Internal Ratings-Based approach	(MNC)
Credit risk: securitisation framework	(C)
Counterparty credit risk rules	(LC)
Market risk: standardised measurement method	(LC)
Market risk: internal models approach	(C)
Operational risk: Basic Indicator Approach and Standardised Approach	(LC)
Operational risk: advanced measurement approaches	(LC)
Capital buffers (conservation and countercyclical)	(C)
G-SIB additional loss absorbency requirements	(1)
Pillar 2: Supervisory Review Process	
Legal and regulatory framework for the Supervisory Review Process and for taking supervisory actions	(C)
Pillar 3: Market Discipline	
Disclosure requirements	(C)
Liquidity standards	
Scope of application	(1)
Liquidity Coverage Ratio	(1)
Net Stable Funding Ratio	(1)
Leverage ratio	
Leverage ratio	(1)

Compliance assessment scale: C (compliant), LC (largely compliant), MNC (materially non-compliant) and NC (non-compliant). Definitions of the compliance scale are found in the foreword of this document. Ratings that are based on draft or proposed rules are indicated within parentheses. Ratings based on final rules are indicated without parentheses. (1) To be assessed after the Committee concludes its review on any revisions or final adjustments of these elements of Basel III.