## **Composition of Capital Disclosure**

## Mizuho Financial Group As of March 31, 2014

|  | [Consolidated]   | (in million ye                                      | n, in percentag  |
|--|--|---|--|
| Items  |  | Amounts excluded under<br>transitional arrangements | Basel III<br>Template No   |
| Common Equity Tier 1 capital: instruments and reserves (1)   |  |   |  |
| Directly issued qualifying common share capital plus related stock surplus and retained earnings   | 5,274,735  |   | 1a+2-1c-2  |
| of which: capital and stock surplus of which: retained earnings  | 3,051,830<br>2,314,792   |   | 1a<br>2  |
| of which: treasury stock (-)   | 3,874  |   | 1c   |
| of which: national specific regulatory adjustments (earnings to be distributed) (-)  | 88,012   |   | 26   |
| of which: other than above   | -  |   |  |
| Subscription rights to common shares   | 3,179  |   | 1b   |
| Accumulated other comprehensive income and other disclosed reserves  | 156,219  | 624,876   | 3  |
| Common share capital issued by subsidiaries and held by third parties (amount allowed in group   | 10,867   |   | 5  |
| CET1) Total of items included in Common Equity Tier 1 capital: instruments and reserves subject to   | 61,593   |   | 5  |
| phase-out arrangements<br>of which: amount allowed in group CET1 capital subject to phase-out arrangements on  | 61,593   |   |  |
| common share capital issued by subsidiaries and held by third parties  | · · · · · ·  |   |  |
| Common Equity Tier 1 capital: instruments and reserves (A)   | 5,506,594  |   | 6  |
| Common Equity Tier 1 capital: regulatory adjustments (2)   |  | F   | [  |
| Total intangible assets (net of related tax liability, excluding those relating to mortgage servicing rights)  | 85,091   | 340,365   | 8+9  |
| of which: goodwill (net of related tax liability, including those equivalent)  | 24,554   | 98,219  | 8  |
| of which: other intangibles other than goodwill and mortgage servicing rights (net of  | (0.52)   | 242 145   | 0  |
| related tax liability)   | 60,536   | 242,145   | 9  |
| Deferred tax assets that rely on future profitability excluding those arising from temporary   | 5,773  | 23,092  | 10   |
| differences (net of related tax liability)   | ,  | ,   | -  |
| Deferred gains or losses on derivatives under hedge accounting   | (1,335)  | (5,342)   | 11   |
| Shortfall of eligible provisions to expected losses  | 834  | 3,065   | 12   |
| Securitization gain on sale Gains and losses due to changes in own credit risk on fair valued liabilities  | 658  | 2,632   | 13   |
| 5  | 281  | 1,125   | 14<br>15   |
| Net defined benefit asset Investments in own shares (excluding those reported in the Net assets section)   | 53,235   | 212,941<br>2,466                                    | 15   |
| Reciprocal cross-holdings in common equity   | 010  | 2,400   | 10   |
| Investments in the capital of banking, financial and insurance entities that are outside the scope   | -  |   | 17   |
| of regulatory consolidation, net of eligible short positions, where the bank does not own more   | 57,027   | 228,110   | 18   |
| than 10% of the issued share capital (amount above the 10% threshold)  |  |   | 10.00.01   |
| Amount exceeding the 10% threshold on specified items  | -  | -   | 19+20+21   |
| of which: significant investments in the common stock of financials<br>of which: mortgage servicing rights   | -  | -   | 20   |
|  | -  | -   | 20   |
| of which: deferred tax assets arising from temporary differences (net of related tax<br>liability)   | -  | -   | 21   |
| Amount exceeding the 15% threshold on specified items  |  |   | 22   |
| of which: significant investments in the common stock of financials  | -  |   | 23   |
| of which: mortgage servicing rights  | -  | -   | 23   |
| of which: deferred tax assets arising from temporary differences (net of related tax liability)  | -  | -   | 25   |
| Regulatory adjustments applied to Common Equity Tier 1 due to insufficient Additional Tier 1<br>and Tier 2 to cover deductions   | -  |   | 27   |
|  |  |   | 28   |
| Common Equity Tier 1 capital: regulatory adjustments (B)   | 202,182  |   | 28   |
| Common Equity Tier 1 capital: regulatory adjustments (B) Common Equity Tier 1 capital (CET1)   |  |   |  |
| Common Equity Tier 1 capital: regulatory adjustments (B)         Common Equity Tier 1 capital (CET1)         Common Equity Tier 1 capital (CET1) ((A)-(B)) (C)   | 202,182<br>5,304,412   |   | 28   |
| Common Equity Tier 1 capital: regulatory adjustments (B)         Common Equity Tier 1 capital (CET1)         Common Equity Tier 1 capital (CET1) ((A)-(B)) (C)         Additional Tier 1 capital: instruments (3)  |  |   | 29   |
| Common Equity Tier 1 capital: regulatory adjustments (B)         Common Equity Tier 1 capital (CET1)         Common Equity Tier 1 capital (CET1) ((A)-(B)) (C)         Additional Tier 1 capital: instruments (3)         Directly issued qualifying Additional Tier 1 instruments plus related stock surplus of which:         classified as equity under applicable accounting standards and the breakdown   |  |   | 29<br>31a  |
| Common Equity Tier 1 capital: regulatory adjustments (B)         Common Equity Tier 1 capital (CET1)         Common Equity Tier 1 capital (CET1) ((A)-(B)) (C)         Additional Tier 1 capital: instruments (3)         Directly issued qualifying Additional Tier 1 instruments plus related stock surplus of which:         classified as equity under applicable accounting standards and the breakdown         Subscription rights to Additional Tier 1 instruments  |  |   | 29<br>31a<br>31b<br>30   |
| Common Equity Tier 1 capital: regulatory adjustments (B) Common Equity Tier 1 capital (CET1)   |  |   | 29<br>31a<br>31b   |
| Common Equity Tier 1 capital: regulatory adjustments (B)         Common Equity Tier 1 capital (CET1)         Common Equity Tier 1 capital (CET1) ((A)-(B)) (C)         Additional Tier 1 capital: instruments (3)         Directly issued qualifying Additional Tier 1 instruments plus related stock surplus of which:         classified as equity under applicable accounting standards and the breakdown         Subscription rights to Additional Tier 1 instruments         Directly issued qualifying Additional Tier 1 instruments plus related stock surplus of which:         classified as liabilities under applicable accounting standards         Qualifying Additional Tier 1 instruments plus related stock surplus of which:  |  |   | 29<br>31a<br>31b<br>30   |
| Common Equity Tier 1 capital: regulatory adjustments (B)         Common Equity Tier 1 capital (CET1)         Common Equity Tier 1 capital (CET1) ((A)-(B)) (C)         Additional Tier 1 capital (CET1) ((A)-(B)) (C)         Intervention Common Equity Tier 1 capital (CET1) ((A)-(B)) (C)         Additional Tier 1 capital (CET1) ((A)-(B)) (C)         Intervention Common Equity Tier 1 capital (CET1) ((A)-(B)) (C)         Additional Tier 1 instruments (3)         Directly issued qualifying Additional Tier 1 instruments plus related stock surplus of which:         classified as equity under applicable accounting standards         Directly issued qualifying Additional Tier 1 instruments plus related stock surplus of which:         classified as liabilities under applicable accounting standards         Qualifying Additional Tier 1 instruments plus related stock surplus issued by special purpose         vehicles and other equivalent entities         Additional Tier 1 instruments issued by subsidiaries and held by third parties (amount allowed in   |  |   | 29<br>31a<br>31b<br>30   |
| Common Equity Tier 1 capital: regulatory adjustments (B)         Common Equity Tier 1 capital (CET1)         Common Equity Tier 1 capital (CET1) ((A)-(B)) (C)         Additional Tier 1 capital: instruments (3)         Directly issued qualifying Additional Tier 1 instruments plus related stock surplus of which:         classified as equity under applicable accounting standards and the breakdown         Subscription rights to Additional Tier 1 instruments plus related stock surplus of which:         classified as liabilities under applicable accounting standards         Qualifying Additional Tier 1 instruments plus related stock surplus of which:         classified as liabilities under applicable accounting standards         Qualifying Additional Tier 1 instruments plus related stock surplus of which:         classified as liabilities under applicable accounting standards         Qualifying Additional Tier 1 instruments plus related stock surplus issued by special purpose vehicles and other equivalent entities         Additional Tier 1 instruments issued by subsidiaries and held by third parties (amount allowed in group AT1)         Eligible Tier 1 capital instruments subject to phase-out arrangements included in Additional Tier   | 5,304,412<br>-<br>-<br>-<br>-<br>25,376  |   | 29<br>31a<br>31b<br>32<br>30   |
| Common Equity Tier 1 capital: regulatory adjustments (B)         Common Equity Tier 1 capital (CET1)         Common Equity Tier 1 capital (CET1)         Additional Tier 1 capital: instruments (3)         Directly issued qualifying Additional Tier 1 instruments plus related stock surplus of which:         classified as equity under applicable accounting standards and the breakdown         Subscription rights to Additional Tier 1 instruments plus related stock surplus of which:         classified as liabilities under applicable accounting standards         Qualifying Additional Tier 1 instruments plus related stock surplus of which:         classified as liabilities under applicable accounting standards         Qualifying Additional Tier 1 instruments plus related stock surplus of which:         classified as liabilities under applicable accounting standards         Qualifying Additional Tier 1 instruments plus related stock surplus issued by special purpose         vehicles and other equivalent entities         Additional Tier 1 instruments issued by subsidiaries and held by third parties (amount allowed in group AT1)         Eligible Tier 1 capital instruments subject to phase-out arrangements included in Additional Tier 1 capital: instruments  | 5,304,412<br>-<br>-<br>-<br>-  |   | 29<br>31a<br>31b<br>32<br>34-35  |
| Common Equity Tier 1 capital: regulatory adjustments (B) Common Equity Tier 1 capital (CET1) Common Equity Tier 1 capital (CET1) ((A)-(B)) (C) Additional Tier 1 capital (CET1) ((A)-(B)) (C) Common Equity Tier 1 capital (CET1) ((A)-(B)) (C) Additional Tier 1 capital (CET1) ((A)-(B)) (C) Common Equity issued qualifying Additional Tier 1 instruments plus related stock surplus of which: Classified as equity under applicable accounting standards Directly issued qualifying Additional Tier 1 instruments plus related stock surplus of which: Classified as liabilities under applicable accounting standards Qualifying Additional Tier 1 instruments plus related stock surplus issued by special purpose vehicles and other equivalent entities Additional Tier 1 instruments issued by subsidiaries and held by third parties (amount allowed in group AT1) Eligible Tier 1 capital instruments subject to phase-out from Additional Tier 1 of which: instruments issued by subsidiaries subject to phase out   | 5,304,412<br>-<br>-<br>-<br>-<br>25,376<br>1,666,511   |   | 29<br>31a<br>31b<br>32<br>30<br>34-35<br>33+35                                     |
| Common Equity Tier 1 capital: regulatory adjustments (B)         Common Equity Tier 1 capital (CET1)         Common Equity Tier 1 capital (CET1) ((A)-(B)) (C)         Additional Tier 1 capital (CET1) ((A)-(B)) (C)         Common Equity Tier 1 capital (CET1) ((A)-(B)) (C)         Additional Tier 1 capital (CET1) ((A)-(B)) (C)         Incertly issued qualifying Additional Tier 1 instruments plus related stock surplus of which:         Classified as equity under applicable accounting standards and the breakdown         Subscription rights to Additional Tier 1 instruments plus related stock surplus of which:         Classified as liabilities under applicable accounting standards         Qualifying Additional Tier 1 instruments plus related stock surplus of which:         classified as liabilities under applicable accounting standards         Qualifying Additional Tier 1 instruments plus related stock surplus issued by special purpose vehicles and other equivalent entities         Additional Tier 1 instruments subject to phase-out arrangements included in Additional Tier 1 capital: instruments subject to phase-out arrangements included in Additional Tier 1         of which: instruments issued by subsidiaries subject to phase out from Additional Tier 1         of which: instruments issued by subsidiaries subject to phase out         Total of items included in Additional Tier 1 capital: instruments subject to phase-out         arrangements   | 5,304,412<br>-<br>-<br>-<br>-<br>25,376<br>1,666,511<br>1,666,511<br>-<br>-<br>(50,810)  |   | 29<br>31a<br>31b<br>32<br>34-35<br>33+35<br>33                                     |
| Common Equity Tier 1 capital: regulatory adjustments (B)         Common Equity Tier 1 capital (CET1)         Common Equity Tier 1 capital (CET1) ((A)-(B)) (C)         Additional Tier 1 capital: instruments (3)         Directly issued qualifying Additional Tier 1 instruments plus related stock surplus of which:         classified as equity under applicable accounting standards and the breakdown         Subscription rights to Additional Tier 1 instruments         Directly issued qualifying Additional Tier 1 instruments         Directly issued qualifying Additional Tier 1 instruments         Directly issued qualifying Additional Tier 1 instruments plus related stock surplus of which:         classified as liabilities under applicable accounting standards         Qualifying Additional Tier 1 instruments plus related stock surplus of which:         classified as other equivalent entities         Additional Tier 1 instruments subject to phase-out arrangements included in Additional Tier         I capital: instruments subject to phase out from Additional Tier 1         of which: directly issued capital instruments subject to phase out         of which: instruments issued by subsidiaries subject to phase out         Total of items included in Additional Tier 1 capital: instruments subject to phase-out         rotal of items included in Additional Tier 1 capital: instruments         of which: foreign currency translation adjustments  | 5,304,412<br>  |   | 29<br>31a<br>31b<br>32<br>34-35<br>33+35<br>33<br>35                               |
| Common Equity Tier 1 capital: regulatory adjustments (B)         Common Equity Tier 1 capital (CET1)         Common Equity Tier 1 capital (CET1) ((A)-(B)) (C)         Additional Tier 1 capital: instruments (3)         Directly issued qualifying Additional Tier 1 instruments plus related stock surplus of which:         classified as equity under applicable accounting standards and the breakdown         Subscription rights to Additional Tier 1 instruments plus related stock surplus of which:         classified as liabilities under applicable accounting standards         Qualifying Additional Tier 1 instruments plus related stock surplus of which:         classified as liabilities under applicable accounting standards         Qualifying Additional Tier 1 instruments plus related stock surplus of which:         classified as liabilities under applicable accounting standards         Qualifying Additional Tier 1 instruments plus related stock surplus issued by special purpose         rehicles and other equivalent entities         Additional Tier 1 instruments subject to phase-out arrangements included in Additional Tier 1         of which: directly issued capital instruments subject to phase out from Additional Tier 1         of which: instruments issued by subsidiaries subject to phase out         Total of items included in Additional Tier 1 capital: instruments subject to phase-out         urrangements       of which: foreign currency translation adjustments         of which: foreign currenc   | 5,304,412<br>-<br>-<br>-<br>-<br>25,376<br>1,666,511<br>-<br>-<br>(50,810)   |   | 29<br>31a<br>31b<br>32<br>34-35<br>33+35<br>33                                     |
| Common Equity Tier 1 capital: regulatory adjustments (B)         Common Equity Tier 1 capital (CET1)         Common Equity Tier 1 capital (CET1) ((A)-(B)) (C)         Additional Tier 1 capital: instruments (3)         Directly issued qualifying Additional Tier 1 instruments plus related stock surplus of which:         classified as equity under applicable accounting standards and the breakdown         Subscription rights to Additional Tier 1 instruments plus related stock surplus of which:         classified as liabilities under applicable accounting standards         Qualifying Additional Tier 1 instruments plus related stock surplus of which:         classified as liabilities under applicable accounting standards         Qualifying Additional Tier 1 instruments plus related stock surplus of which:         classified as liabilities under applicable accounting standards         Qualifying Additional Tier 1 instruments plus related stock surplus issued by special purpose         ehicles and other equivalent entities         Additional Tier 1 instruments issued by subsidiaries and held by third parties (amount allowed in group AT1)         Eligible Tier 1 capital instruments subject to phase out from Additional Tier 1         of which: directly issued capital instruments subject to phase out from Additional Tier 1         of which: instruments issued by subsidiaries subject to phase-out rrangements         of which: foreign currency translation adjustments         of which: foreign currency transla  | 5,304,412<br>  |   | 29<br>31a<br>31b<br>32<br>34-35<br>33+35<br>33<br>35<br>36                         |
| Common Equity Tier 1 capital: regulatory adjustments (B) Common Equity Tier 1 capital (CET1) Common Equity Tier 1 capital (CET1) ((A)-(B)) (C) Additional Tier 1 capital: instruments (3) Directly issued qualifying Additional Tier 1 instruments plus related stock surplus of which: classified as equity under applicable accounting standards and the breakdown Subscription rights to Additional Tier 1 instruments plus related stock surplus of which: classified as liabilities under applicable accounting standards Qualifying Additional Tier 1 instruments plus related stock surplus of which: classified as liabilities under applicable accounting standards Qualifying Additional Tier 1 instruments plus related stock surplus of which: classified as liabilities under applicable accounting standards Qualifying Additional Tier 1 instruments plus related stock surplus issued by special purpose evhicles and other equivalent entities Additional Tier 1 capital instruments subject to phase out from Additional Tier 1 of which: directly issued capital instruments subject to phase out from Additional Tier 1 of which: instruments issued by subsidiaries subject to phase-out arrangements of which: foreign currency translation adjustments Additional Tier 1 capital: instruments (D) Additional Tier 1 capital: negulatory adjustments Investments in own Additional Tier 1 instruments  | 5,304,412<br>  |   | 29<br>31a<br>31b<br>32<br>34-35<br>33+35<br>33<br>35<br>36<br>37                   |
| Common Equity Tier 1 capital: regulatory adjustments (B)   | 5,304,412<br>  |   | 29<br>31a<br>31b<br>32<br>34-35<br>33+35<br>33<br>35<br>36                         |
| Common Equity Tier 1 capital: regulatory adjustments (B)       Common Equity Tier 1 capital (CET1)         Common Equity Tier 1 capital (CET1) ((A)-(B)) (C)       Additional Tier 1 capital (CET1) ((A)-(B)) (C)         Additional Tier 1 capital (CET1) ((A)-(B)) (C)       Common Equity Tier 1 capital (CET1) ((A)-(B)) (C)         Additional Tier 1 capital instruments (3)       Directly issued qualifying Additional Tier 1 instruments plus related stock surplus of which:         classified as equity under applicable accounting standards and the breakdown       Subscription rights to Additional Tier 1 instruments plus related stock surplus of which:         classified as liabilities under applicable accounting standards       Qualifying Additional Tier 1 instruments plus related stock surplus issued by special purpose vehicles and other equivalent entities         Additional Tier 1 instruments subject to phase-out arrangements included in Additional Tier 1 capital instruments subject to phase out from Additional Tier 1 of which: instruments subject to phase out from Additional Tier 1 of which: instruments issued by subsidiaries subject to phase out from Additional Tier 1 of which: instruments issued by subsidiaries subject to phase out from Additional Tier 1 capital instruments (D)         Additional Tier 1 capital: instruments (D)       Additional Tier 1 capital: instruments         Additional Tier 1 capital: regulatory adjustments       Mage: Common Equit (C)         Additional Tier 1 capital: instruments       Mage: Common Equit (C)         Additional Tier 1 capital: instruments       Mage: Common Equit (C) <td< td=""><td>5,304,412<br/></td><td></td><td>29<br/>31a<br/>31b<br/>32<br/>30<br/>34-35<br/>33+35<br/>33<br/>35<br/>36<br/>37<br/>38</td></td<>  | 5,304,412<br>  |   | 29<br>31a<br>31b<br>32<br>30<br>34-35<br>33+35<br>33<br>35<br>36<br>37<br>38       |
| Common Equity Tier 1 capital: regulatory adjustments (B)       Common Equity Tier 1 capital (CET1)         Common Equity Tier 1 capital (CET1) ((A)-(B)) (C)       Additional Tier 1 capital (CET1) ((A)-(B)) (C)         Additional Tier 1 capital (CET1) ((A)-(B)) (C)       Common Equity Tier 1 capital (CET1) ((A)-(B)) (C)         Additional Tier 1 capital (ICET1) ((A)-(B)) (C)       Common Equity Tier 1 capital (CET1) ((A)-(B)) (C)         Additional Tier 1 capital: instruments (3)       Common Equity Tier 1 capital (CET1) ((A)-(B)) (C)         Subscription rights to Additional Tier 1 instruments plus related stock surplus of which:       Classified as equity under applicable accounting standards and the breakdown         Subscription rights to Additional Tier 1 instruments plus related stock surplus of which:       Classified as liabilities under applicable accounting standards         Qualifying Additional Tier 1 instruments plus related stock surplus issued by special purpose vehicles and other equivalent entities       Additional Tier 1 instruments issued by subsidiaries and held by third parties (amount allowed in group AT1)         Eligible Tier 1 capital instruments subject to phase out from Additional Tier 1       of which: directly issued capital instruments subject to phase out from Additional Tier 1         I capital: instruments       Of which: instruments insued by subsidiaries subject to phase out       Of which: instruments (D)         Cotal of items in own Additional Tier 1 instruments       Of which: foreign currency translation adjustments       Additional Tier 1 capital: instruments (D)  | 5,304,412<br>  | 1,311   | 29<br>31a<br>31b<br>32<br>34-35<br>33+35<br>33<br>35<br>36<br>37                   |
| Common Equity Tier 1 capital: regulatory adjustments (B)         Common Equity Tier 1 capital (CET1)         Common Equity Tier 1 capital (CET1) ((A)-(B)) (C)         Additional Tier 1 capital (CET1) ((A)-(B)) (C)         Additional Tier 1 capital: instruments (3)         Directly issued qualifying Additional Tier 1 instruments plus related stock surplus of which:         classified as equity under applicable accounting standards and the breakdown         Subscription rights to Additional Tier 1 instruments plus related stock surplus of which:         classified as liabilities under applicable accounting standards         Qualifying Additional Tier 1 instruments plus related stock surplus of which:         classified as liabilities under applicable accounting standards         Qualifying Additional Tier 1 instruments plus related stock surplus issued by special purpose         vehicles and other equivalent entities         Additional Tier 1 instruments subject to phase-out arrangements included in Additional Tier 1         of which: directly issued capital instruments subject to phase out from Additional Tier 1         of which: instruments issued by subsidiaries subject to phase-out arrangements         of which: instruments (D)         Additional Tier 1 capital: instruments         Additional Tier 1 capital: instruments         Additional Tier 1 capital: regulatory adjustments         Investments in own Additional Tier 1 instruments         Ne  | 5,304,412<br>-<br>-<br>-<br>-<br>-<br>-<br>-<br>-<br>-<br>-<br>-<br>-<br>-<br>-<br>-<br>-<br>-<br>-<br>-   |   | 29<br>31a<br>31b<br>32<br>30<br>34-35<br>33+35<br>33<br>35<br>36<br>37<br>38<br>39 |
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| Common Equity Tier 1 capital: regulatory adjustments (B)       Common Equity Tier 1 capital (CET1)         Common Equity Tier 1 capital (CET1) ((A)-(B)) (C)       Additional Tier 1 capital; instruments (3)         Directly issued qualifying Additional Tier 1 instruments plus related stock surplus of which:       classified as equity under applicable accounting standards and the breakdown         Subscription rights to Additional Tier 1 instruments plus related stock surplus of which:       classified as ilabilities under applicable accounting standards         Qualifying Additional Tier 1 instruments plus related stock surplus of which:       classified as liabilities under applicable accounting standards         Qualifying Additional Tier 1 instruments plus related stock surplus issued by special purpose vehicles and other equivalent entities       additional Tier 1 capital instruments subject to phase-out arrangements included in Additional Tier 1         I capital: instruments       of which: directly issued capital instruments subject to phase out from Additional Tier 1         I capital instruments issued by subsidiaries subject to phase-out arrangements       of which: directly issued capital instruments subject to phase out from Additional Tier 1         of which: instruments issued by subsidiaries subject to phase-out arrangements       of which: foreign currency translation adjustments         Additional Tier 1 capital: negulatory adjustments       investments in own Additional Tier 1 instruments         Additional Tier 1 capital instruments (D)       Additional Tier 1 instruments         Addit   | 5,304,412<br>-<br>-<br>-<br>-<br>-<br>-<br>-<br>-<br>-<br>-<br>-<br>-<br>-<br>-<br>-<br>-<br>-<br>-<br>-   |   | 29<br>31a<br>31b<br>32<br>30<br>34-35<br>33+35<br>33<br>35<br>36<br>37<br>38<br>39 |
| Common Equity Tier 1 capital: regulatory adjustments (B)   | 5,304,412<br>-<br>-<br>-<br>-<br>25,376<br>1,666,511<br>1,666,511<br>1,666,511<br>(50,810)<br>(50,810)<br>(50,810)<br>1,641,076<br>-<br>-<br>327<br>21,049 |   | 29<br>31a<br>31b<br>32<br>30<br>34-35<br>33+35<br>33<br>35<br>36<br>37<br>38<br>39 |
| Common Equity Tier 1 capital: regulatory adjustments (B) Common Equity Tier 1 capital (CET1) Common Equity Tier 1 capital (CET1) ((A)-(B)) (C) Additional Tier 1 capital (CET1) ((A)-(B)) (C) Additional Tier 1 capital: instruments (3) Directly issued qualifying Additional Tier 1 instruments plus related stock surplus of which: classified as equity under applicable accounting standards and the breakdown Subscription rights to Additional Tier 1 instruments plus related stock surplus of which: classified as liabilities under applicable accounting standards Qualifying Additional Tier 1 instruments plus related stock surplus of which: classified as liabilities under applicable accounting standards Qualifying Additional Tier 1 instruments plus related stock surplus issued by special purpose vehicles and other equivalent entities Additional Tier 1 capital instruments subject to phase-out arrangements included in Additional Tier 1 of which: instruments subject to phase-out arrangements included in Additional Tier 1 capital: instruments subject to phase out from Additional Tier 1 of which: foreign currency translation adjustments Additional Tier 1 capital: regulatory adjustments Reciprocal cross-holdings in Additional Tier 1 instruments Reciprocal cross-holdings in Additional Tier 1 instruments Novestments 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 han 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 Novestments in the capital of banking, financial and insurance entities that are outside he scope of regulatory consolidation (net of eligible short positions) Coreal of items included in Additional Tier 1 capit | 5,304,412<br>  |   | 29<br>31a<br>31b<br>32<br>30<br>34-35<br>33+35<br>33<br>35<br>36<br>37<br>38<br>39 |
| Common Equity Tier 1 capital: regulatory adjustments (B) Common Equity Tier 1 capital (CET1) Common Equity Tier 1 capital (CET1) ((A)-(B)) (C) Additional Tier 1 capital (CET1) ((A)-(B)) (C) Common Equity Tier 1 capital: instruments (3) Directly issued qualifying Additional Tier 1 instruments plus related stock surplus of which: classified as equity under applicable accounting standards and the breakdown Subscription rights to Additional Tier 1 instruments plus related stock surplus of which: classified as liabilities under applicable accounting standards Qualifying Additional Tier 1 instruments plus related stock surplus of which: classified as liabilities under applicable accounting standards Qualifying Additional Tier 1 instruments plus related stock surplus issued by special purpose evhicles and other equivalent entities Additional Tier 1 instruments subject to phase-out arrangements included in Additional Tier 1 of which: directly issued capital instruments subject to phase out from Additional Tier 1 of which: instruments issued by subsidiaries subject to phase out fort and it instruments (D) Additional Tier 1 capital: instruments (D) Additional Tier 1 capital: instruments (D) Additional Tier 1 capital of banking, financial and insurance entities that are outside the scope for egulatory consolidation, net of eligible short positions, where the bank does not own more han 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 for which: goodwill equivalent (C)   | 5,304,412<br>  |   | 29<br>31a<br>31b<br>32<br>30<br>34-35<br>33+35<br>33<br>35<br>36<br>37<br>38<br>39 |
| Common Equity Tier 1 capital: regulatory adjustments (B) Common Equity Tier 1 capital (CET1) Common Equity Tier 1 capital (CET1) ((A)-(B)) (C) Additional Tier 1 capital (CET1) ((A)-(B)) (C) Common Equity Tier 1 capital (CET1) ((A)-(B)) (C) Additional Tier 1 capital (CET1) ((A)-(B)) (C) Common Equity Tier 1 capital (CET1) ((A)-(B)) (C) Common Equity 1 and the capital instruments (C) Common Equity 1 and the capital capital instruments (C) Common Equity 1 and the capital capital instruments (C) Common Equity and the capital capital instruments plus related stock surplus of which: classified as liabilities under applicable accounting standards Qualifying Additional Tier 1 instruments plus related stock surplus of which: classified as liabilities under applicable accounting standards Qualifying Additional Tier 1 instruments plus related stock surplus issued by special purpose vehicles and other equivalent entities Additional Tier 1 capital instruments subject to phase-out arrangements included in Additional Tier 1 capital: instruments of which: directly issued capital instruments subject to phase out from Additional Tier 1 common Equity is in additional Tier 1 capital: instruments subject to phase out for additional Tier 1 capital: instruments (D) Additional Tier 1 capital: instruments (D) Additional Tier 1 capital: instruments Ceciprocal cross-holdings in Additional Tier 1 capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation (net of eligible short positions) Cotal of items included in Additional Tier 1 capital regulatory adjustments Cotal of items included in Additional Tier 1 capital capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation (net of eligible short positions) Cotal of items included in Additional Tier 1 capital: regulatory | 5,304,412<br>  |   | 29<br>31a<br>31b<br>32<br>30<br>34-35<br>33+35<br>33<br>35<br>36<br>37<br>38<br>39 |

|   | [Consolidated]   | (in million ye                                      | n, in percentage)   |
|---|--|---|---|
| Items   |  | Amounts excluded under<br>transitional arrangements | Basel III<br>Template No.   |
| Regulatory adjustments applied to Additional Tier 1 due to insufficient Tier 2 to cover<br>deductions   | -  |   | 42  |
| Additional Tier 1 capital: regulatory adjustments (E)   | 100,742  |   | 43  |
| Additional Tier 1 capital (AT1)<br>Additional Tier 1 capital ((D)-(E)) (F)  | 1,540,334  |   | 44  |
| Tier 1 capital (T1 = CET1 + AT1)  | , ,  |   |   |
| Tier 1 capital (T1 = CET1 + AT1) ((C)+(F)) (G)<br>Tier 2 capital: instruments and provisions (4)  | 6,844,746  |   | 45  |
| Directly issued qualifying Tier 2 instruments plus related stock surplus of which: classified as  |  |   |   |
| equity under applicable accounting standards and the breakdown<br>Subscription rights to Tier 2 instruments   |  |   |   |
| Directly issued qualifying Tier 2 instruments plus related stock surplus of which: classified as  |  |   | 46  |
| liabilities under applicable accounting standards Tier 2 instruments plus related stock surplus issued by special purpose vehicles and other  | -  |   |   |
| equivalent entities   | 154,380  |   |   |
| Tier 2 instruments issued by subsidiaries and held by third parties (amount allowed in group Tier 2)  | 8,161  |   | 48-49   |
| Eligible Tier 2 capital instruments subject to phase-out arrangements included in Tier 2:<br>instruments and provisions   | 1,349,648  |   | 47+49   |
| of which: directly issued capital instruments subject to phase out from Tier 2  | 146,480  |   | 47  |
| of which: instruments issued by subsidiaries subject to phase out<br>Total of general allowance for loan losses and eligible provisions included in Tier 2  | 1,203,167 7,051  |   | 49<br>50  |
| of which: general allowance for loan losses   | 7,051  |   | 50<br>50a   |
| of which: eligible provisions   |  |   | 50b   |
| Total of items included in Tier 2 capital: instruments and provisions subject to phase-out<br>arrangements  | 474,042  |   |   |
| of which: 45% of unrealized gains on other securities   | 394,192  |   |   |
| of which: 45% of revaluation reserve for land   | 79,849   |   | -   |
| Tier 2 capital: instruments and provisions (H) Tier 2 capital: regulatory adjustments   | 1,993,284  |   | 51  |
| Investments in own Tier 2 instruments   | 4  | 16  | 52  |
| Reciprocal cross-holdings in Tier 2 instruments   | -  | -   | 53  |
| 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 the 10% threshold)  | 41,748   | 166,993   | 54  |
| Significant investments in the capital banking, financial and insurance entities that are outside the scope of regulatory consolidation (net of eligible short positions)   |  | -   | 55  |
| Total of items included in Tier 2 capital: regulatory adjustments subject to phase-out  | 140,287  |   |   |
| arrangements<br>of which: investments in the capital banking, financial and insurance entities  | 138,618  |   |   |
| of which: 50% of excess of expected losses relative to eligible reserves by banks adopting  | 1,668  |   |   |
| internal ratings-based approach   | 182,040  |   | 57  |
| Tier 2 capital: regulatory adjustments (I) Tier 2 capital (T2)  | 182,040  |   | 57  |
| Tier 2 capital (T2) ((H)-(I)) (J)   |  |   |   |
| Total capital ( $TC = T1 + T2$ )  | 1,811,244  |   | 58  |
|   | , ,  |   |   |
| Total capital $(TC = T1 + T2) ((G) + (J)) (K)$<br>Risk weighted assets (5)  | 8,655,990  |   | 58<br>59  |
| Total capital (TC = T1 + T2) ((G) + (J)) (K)         Risk weighted assets (5)         Total of items included in risk weighted assets subject to phase-out arrangements   | , ,  |   |   |
| Total capital (TC = T1 + T2) ((G) + (J)) (K)         Risk weighted assets (5)         Total of items included in risk weighted assets subject to phase-out arrangements         of which: intangible assets (net of related tax liability, excluding those relating to  | 8,655,990  |   |   |
| Total capital (TC = T1 + T2) ((G) + (J)) (K)         Risk weighted assets (5)         Total of items included in risk weighted assets subject to phase-out arrangements         of which: intangible assets (net of related tax liability, excluding those relating to mortgage servicing rights)         of which: deferred tax assets that rely on future profitability excluding those arising from  | 8,655,990<br>979,439   |   |   |
| Total capital (TC = T1 + T2) ((G) + (J)) (K)         Risk weighted assets (5)         Total of items included in risk weighted assets subject to phase-out arrangements         of which: intangible assets (net of related tax liability, excluding those relating to mortgage servicing rights)         of which: deferred tax assets that rely on future profitability excluding those arising from temporary differences (net of related tax liability)   | 8,655,990<br>979,439<br>216,873<br>23,092  |   |   |
| Total capital (TC = T1 + T2) ((G) + (J)) (K)         Risk weighted assets (5)         Total of items included in risk weighted assets subject to phase-out arrangements         of which: intangible assets (net of related tax liability, excluding those relating to mortgage servicing rights)         of which: deferred tax assets that rely on future profitability excluding those arising from  | 8,655,990<br>979,439<br>216,873<br>23,092<br>212,941<br>526,532  |   |   |
| Total capital (TC = T1 + T2) ((G) + (J)) (K)         Risk weighted assets (5)         Total of items included in risk weighted assets subject to phase-out arrangements         of which: intangible assets (net of related tax liability, excluding those relating to mortgage servicing rights)         of which: deferred tax assets that rely on future profitability excluding those arising from temporary differences (net of related tax liability)         of which: net defined benefit asset         of which: investments in the capital banking, financial and insurance entities         Risk weighted assets (L)   | 8,655,990<br>979,439<br>216,873<br>23,092<br>212,941   |   |   |
| Total capital (TC = T1 + T2) ((G) + (J)) (K)         Risk weighted assets (5)         Total of items included in risk weighted assets subject to phase-out arrangements         of which: intangible assets (net of related tax liability, excluding those relating to mortgage servicing rights)         of which: deferred tax assets that rely on future profitability excluding those arising from temporary differences (net of related tax liability)         of which: net defined benefit asset         of which: investments in the capital banking, financial and insurance entities         Risk weighted assets (L)         Capital ratio (consolidated)  | 8,655,990<br>979,439<br>216,873<br>23,092<br>212,941<br>526,532<br>60,274,087  |   | 59<br>60  |
| Total capital (TC = T1 + T2) ((G) + (J)) (K)         Risk weighted assets (5)         Total of items included in risk weighted assets subject to phase-out arrangements         of which: intangible assets (net of related tax liability, excluding those relating to mortgage servicing rights)         of which: deferred tax assets that rely on future profitability excluding those arising from temporary differences (net of related tax liability)         of which: investments in the capital banking, financial and insurance entities         Risk weighted assets (L)         Capital ratio (consolidated)         Common Equity Tier 1 capital ratio (consolidated) ((C)/(L))         Tier 1 capital ratio (consolidated) ((G)/(L))  | 8,655,990<br>979,439<br>216,873<br>23,092<br>212,941<br>526,532  |   | 59  |
| Total capital (TC = T1 + T2) ((G) + (J)) (K)         Risk weighted assets (5)         Total of items included in risk weighted assets subject to phase-out arrangements         of which: intangible assets (net of related tax liability, excluding those relating to mortgage servicing rights)         of which: deferred tax assets that rely on future profitability excluding those arising from temporary differences (net of related tax liability)         of which: net defined benefit asset         of which: investments in the capital banking, financial and insurance entities         Risk weighted assets (L)         Capital ratio (consolidated)         Common Equity Tier 1 capital ratio (consolidated) ((C)/(L))         Tier 1 capital ratio (consolidated) ((G)/(L))         Total capital ratio (consolidated) ((K)/(L))   | 8,655,990<br>979,439<br>216,873<br>23,092<br>212,941<br>526,532<br>60,274,087<br>8,80%   |   | 59<br>60<br>61  |
| Total capital (TC = T1 + T2) ((G) + (J)) (K)         Risk weighted assets (5)         Total of items included in risk weighted assets subject to phase-out arrangements         of which: intangible assets (net of related tax liability, excluding those relating to mortgage servicing rights)         of which: deferred tax assets that rely on future profitability excluding those arising from temporary differences (net of related tax liability)         of which: investments in the capital banking, financial and insurance entities         Risk weighted assets (L)         Capital ratio (consolidated)         Common Equity Tier 1 capital ratio (consolidated) ((C)/(L))         Tier 1 capital ratio (consolidated) ((G)/(L))  | 8,655,990<br>979,439<br>216,873<br>23,092<br>212,941<br>526,532<br>60,274,087<br>8,80%<br>11.35%<br>14.36%   |   | 59<br>60<br>61<br>62<br>63  |
| Total capital (TC = T1 + T2) ((G) + (J)) (K)         Risk weighted assets (5)         Total of items included in risk weighted assets subject to phase-out arrangements         of which: intangible assets (net of related tax liability, excluding those relating to<br>mortgage servicing rights)         of which: deferred tax assets that rely on future profitability excluding those arising from<br>temporary differences (net of related tax liability)         of which: in et defined benefit asset         of which: investments in the capital banking, financial and insurance entities         Risk weighted assets (L)         Capital ratio (consolidated)         Common Equity Tier 1 capital ratio (consolidated) ((C)/(L))         Total capital ratio (consolidated) ((G)/(L))         Regulatory adjustments (6)         Non-significant investments in the capital of other financials that are below the thresholds for<br>deduction (before risk weighting)  | 8,655,990<br>979,439<br>216,873<br>23,092<br>212,941<br>526,532<br>60,274,087<br>8,80%<br>11,35%   |   | 59<br>60<br>61<br>62  |
| Total capital (TC = T1 + T2) ((G) + (J)) (K)         Risk weighted assets (5)         Total of items included in risk weighted assets subject to phase-out arrangements         of which: intangible assets (net of related tax liability, excluding those relating to<br>mortgage servicing rights)         of which: deferred tax assets that rely on future profitability excluding those arising from<br>temporary differences (net of related tax liability)         of which: inter defined benefit asset         of which: investments in the capital banking, financial and insurance entities         Risk weighted assets (L)         Capital ratio (consolidated)         Common Equity Tier 1 capital ratio (consolidated) ((C)/(L))         Total capital ratio (consolidated) ((G)/(L))         Regulatory adjustments (6)         Non-significant investments in the capital of other financials that are below the thresholds for<br>deduction (before risk weighting)         Significant investments in the common stock of financials that are below the thresholds for  | 8,655,990<br>979,439<br>216,873<br>23,092<br>212,941<br>526,532<br>60,274,087<br>8,80%<br>11.35%<br>14.36%   |   | 59<br>60<br>61<br>62<br>63  |
| Total capital (TC = T1 + T2) ((G) + (J)) (K)         Risk weighted assets (5)         Total of items included in risk weighted assets subject to phase-out arrangements         of which: intangible assets (net of related tax liability, excluding those relating to<br>mortgage servicing rights)         of which: deferred tax assets that rely on future profitability excluding those arising from<br>temporary differences (net of related tax liability)         of which: investments in the capital banking, financial and insurance entities         Risk weighted assets (L)         Capital ratio (consolidated)         Common Equity Tier 1 capital ratio (consolidated) ((C)/(L))         Total capital ratio (consolidated) ((G)/(L))         Regulatory adjustments (6)         Non-significant investments in the capital of other financials that are below the thresholds for<br>deduction (before risk weighting)         Significant investments in the common stock of financials that are below the thresholds for<br>deduction (before risk weighting)   | 8,655,990<br>979,439<br>216,873<br>23,092<br>212,941<br>526,532<br>60,274,087<br>8,80%<br>11.35%<br>14.36%<br>534,399  |   | 59<br>60<br>61<br>62<br>63<br>72  |
| Total capital (TC = T1 + T2) ((G) + (J)) (K)         Risk weighted assets (5)         Total of items included in risk weighted assets subject to phase-out arrangements         of which: intangible assets (net of related tax liability, excluding those relating to<br>mortgage servicing rights)         of which: deferred tax assets that rely on future profitability excluding those arising from<br>temporary differences (net of related tax liability)         of which: net defined benefit asset         of which: interstination (consolidated)         Copital ratio (consolidated)         Common Equity Tier 1 capital ratio (consolidated) ((C)/(L))         Total capital ratio (consolidated) ((G)/(L))         Total capital ratio (consolidated) ((G)/(L))         Regulatory adjustments (6)         Non-significant investments in the capital of other financials that are below the thresholds for<br>deduction (before risk weighting)         Significant investments in the common stock of financials that are below the thresholds for<br>deduction (before risk weighting)         Deferred tax assets arising from temporary differences that are below the thresholds for   | 8,655,990<br>979,439<br>216,873<br>23,092<br>212,941<br>526,532<br>60,274,087<br>8,80%<br>11.35%<br>14.36%<br>534,399  |   | 59<br>60<br>61<br>62<br>63<br>72<br>73  |
| Total capital (TC = T1 + T2) ((G) + (J)) (K)         Risk weighted assets (5)         Total of items included in risk weighted assets subject to phase-out arrangements         of which: intangible assets (net of related tax liability, excluding those relating to<br>mortgage servicing rights)         of which: deferred tax assets that rely on future profitability excluding those arising from<br>temporary differences (net of related tax liability)         of which: investments in the capital banking, financial and insurance entities         Risk weighted assets (L)         Capital ratio (consolidated)         Common Equity Tier 1 capital ratio (consolidated) ((C)/(L))         Total capital ratio (consolidated) ((G)/(L))         Regulatory adjustments (6)         Non-significant investments in the capital of other financials that are below the thresholds for<br>deduction (before risk weighting)         Significant investments in the common stock of financials that are below the thresholds for<br>deduction (before risk weighting)   | 8,655,990<br>979,439<br>216,873<br>23,092<br>212,941<br>526,532<br>60,274,087<br>8,80%<br>11.35%<br>14.36%<br>534,399<br>145,996   |   | 59<br>60<br>61<br>62<br>63<br>72<br>73<br>74  |
| Total capital (TC = T1 + T2) ((G) + (J)) (K)         Risk weighted assets (5)         Total of items included in risk weighted assets subject to phase-out arrangements         of which: intangible assets (net of related tax liability, excluding those relating to<br>mortgage servicing rights)         of which: deferred tax assets that rely on future profitability excluding those arising from<br>temporary differences (net of related tax liability)         of which: in et defined benefit asset         of which: investments in the capital banking, financial and insurance entities         Risk weighted assets (L)         Capital ratio (consolidated)         Common Equity Tier 1 capital ratio (consolidated) ((C)/(L))         Total capital ratio (consolidated) ((G)/(L))         Regulatory adjustments (6)         Non-significant investments in the capital of other financials that are below the thresholds for<br>deduction (before risk weighting)         Significant investments in the capital of other financials that are below the thresholds for<br>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<br>deduction (before risk weighting)         Provisions included in Tier 2 capital: instruments and provisions (7)         Provisions (general allowance for loan losses)   | 8,655,990<br>979,439<br>216,873<br>23,092<br>212,941<br>526,532<br>60,274,087<br>8,80%<br>11.35%<br>14.36%<br>534,399<br>145,996<br>   |   | 59<br>60<br>61<br>62<br>63<br>72<br>73<br>74<br>75<br>76  |
| Total capital (TC = T1 + T2) ((G) + (J)) (K)         Risk weighted assets (5)         Total of items included in risk weighted assets subject to phase-out arrangements         of which: intangible assets (net of related tax liability, excluding those relating to<br>mortgage servicing rights)         of which: deferred tax assets that rely on future profitability excluding those arising from<br>temporary differences (net of related tax liability)         of which: interstments in the capital banking, financial and insurance entities         Risk weighted assets (L)         Capital ratio (consolidated)         Common Equity Tier 1 capital ratio (consolidated) ((C)/(L))         Total capital ratio (consolidated) ((G)/(L))         Total capital ratio (consolidated) ((G)/(L))         Regulatory adjustments (6)         Non-significant investments in the capital of other financials that are below the thresholds for<br>deduction (before risk weighting)         Significant investments in the common stock of financials that are below the thresholds for<br>deduction (before risk weighting)         Deferred tax assets arising from temporary differences that are below the thresholds for<br>deduction (before risk weighting)         Deferred tax assets arising from temporary differences that are below the thresholds for<br>deduction (before risk weighting)         Deferred tax assets arising from temporary differences that are below the thresholds for<br>deduction (before risk weighting)         Provisions (general allowance for loan losses)       Cap on inclusion of provis | 8,655,990<br>979,439<br>216,873<br>23,092<br>212,941<br>526,532<br>60,274,087<br>8.80%<br>11.35%<br>14.36%<br>534,399<br>145,996<br>-<br>302,251   |   | 59           60           61           62           63           72           73           74           75  |
| Total capital (TC = T1 + T2) ((G) + (J)) (K)         Risk weighted assets (5)         Total of items included in risk weighted assets subject to phase-out arrangements         of which: intangible assets (net of related tax liability, excluding those relating to<br>mortgage servicing rights)         of which: deferred tax assets that rely on future profitability excluding those arising from<br>temporary differences (net of related tax liability)         of which: in et defined benefit asset         of which: investments in the capital banking, financial and insurance entities         Risk weighted assets (L)         Capital ratio (consolidated)         Common Equity Tier 1 capital ratio (consolidated) ((C)/(L))         Total capital ratio (consolidated) ((G)/(L))         Regulatory adjustments (6)         Non-significant investments in the capital of other financials that are below the thresholds for<br>deduction (before risk weighting)         Significant investments in the capital of other financials that are below the thresholds for<br>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<br>deduction (before risk weighting)         Provisions included in Tier 2 capital: instruments and provisions (7)         Provisions (general allowance for loan losses)   | 8,655,990<br>979,439<br>216,873<br>23,092<br>212,941<br>526,532<br>60,274,087<br>8,80%<br>11.35%<br>14.36%<br>534,399<br>145,996<br>   |   | 59<br>60<br>61<br>62<br>63<br>72<br>73<br>74<br>75<br>76  |
| Total capital (TC = T1 + T2) ((G) + (J)) (K)         Risk weighted assets (5)         Total of items included in risk weighted assets subject to phase-out arrangements         of which: intangible assets (net of related tax liability, excluding those relating to<br>mortgage servicing rights)         of which: deferred tax assets that rely on future profitability excluding those arising from<br>temporary differences (net of related tax liability)         of which: net defined benefit asset         of which: investments in the capital banking, financial and insurance entities         Risk weighted assets (L)         Capital ratio (consolidated)         Common Equity Tier 1 capital ratio (consolidated) ((C)/(L))         Total capital ratio (consolidated) ((G)/(L))         Total capital ratio (consolidated) ((G)/(L))         Regulatory adjustments (6)         Non-significant investments in the capital of other financials that are below the thresholds for<br>deduction (before risk weighting)         Significant investments in the common stock of financials that are below the thresholds for<br>deduction (before risk weighting)         Mortgage servicing rights that are below the thresholds for deduction (before risk weighting)         Provisions included in Tier 2 capital: instruments and provisions (7)         Provisions (general allowance for loan losses)         Cap on inclusion of provisions (general allowance for loan losses)         Provisions (gible for inclusion in Tier 2 in respect of exposures subject to   | 8,655,990<br>979,439<br>216,873<br>23,092<br>212,941<br>526,532<br>60,274,087<br>8,80%<br>11.35%<br>14.36%<br>534,399<br>145,996<br>   |   | 59           60           61           62           63           72           73           74           75           76           77  |
| Total capital (TC = T1 + T2) ((G) + (J)) (K)         Risk weighted assets (5)         Total of items included in risk weighted assets subject to phase-out arrangements         of which: intangible assets (net of related tax liability, excluding those relating to<br>mortgage servicing rights)         of which: deferred tax assets that rely on future profitability excluding those arising from<br>temporary differences (net of related tax liability)         of which: in et defined benefit asset         of which: investments in the capital banking, financial and insurance entities         Risk weighted assets (L)         Capital ratio (consolidated)         Common Equity Tier 1 capital ratio (consolidated) ((C)/(L))         Total capital ratio (consolidated) ((G)/(L))         Regulatory adjustments (6)         Non-significant investments in the capital of other financials that are below the thresholds for<br>deduction (before risk weighting)         Significant investments in the common stock of financials that are below the thresholds for<br>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<br>deduction (before risk weighting)         Provisions included in Tier 2 capital: instruments and provisions (7)         Provisions (general allowance for loan losses)         Cap or inclusion of provisions (main tiff 2 in respect of exposures subject to internal ratings-b                        | 8,655,990<br>979,439<br>216,873<br>23,092<br>212,941<br>526,532<br>60,274,087<br>8,80%<br>11,35%<br>14,36%<br>534,399<br>145,996<br>-<br>302,251<br>7,051<br>57,825<br>-<br>280,561                              |   | 59           60           61           62           63           72           73           74           75           76           77           78           79  |
| Total capital (TC = T1 + T2) ((G) + (J)) (K)         Risk weighted assets (5)         Total of items included in risk weighted assets subject to phase-out arrangements         of which: intangible assets (net of related tax liability, excluding those relating to<br>mortgage servicing rights)         of which: deferred tax assets that rely on future profitability excluding those arising from<br>temporary differences (net of related tax liability)         of which: net defined benefit asset         of which: investments in the capital banking, financial and insurance entities         Risk weighted assets (L)         Capital ratio (consolidated)         Common Equity Tier 1 capital ratio (consolidated) ((C)/(L))         Total capital ratio (consolidated) ((G)/(L))         Total capital ratio (consolidated) ((G)/(L))         Regulatory adjustments (6)         Non-significant investments in the capital of other financials that are below the thresholds for<br>deduction (before risk weighting)         Significant investments in the common stock of financials that are below the thresholds for<br>deduction (before risk weighting)         Mortgage servicing rights that are below the thresholds for deduction (before risk weighting)         Provisions included in Tier 2 capital: instruments and provisions (7)         Provisions (general allowance for loan losses)         Cap on inclusion of provisions (general allowance for loan losses)         Provisions (gible for inclusion in Tier 2 in respect of exposures subject to   | 8,655,990<br>979,439<br>216,873<br>23,092<br>212,941<br>526,532<br>60,274,087<br>8,80%<br>11.35%<br>14.36%<br>534,399<br>145,996<br>   |   | 59           60           61           62           63           72           73           74           75           76           77           78           79           82                           |
| Total capital (TC = T1 + T2) ((G) + (J)) (K)         Risk weighted assets (5)         Total of items included in risk weighted assets subject to phase-out arrangements         of which: intangible assets (net of related tax liability, excluding those relating to<br>mortgage servicing rights)         of which: deferred tax assets that rely on future profitability excluding those arising from<br>temporary differences (net of related tax liability)         of which: net defined benefit asset         of which: interventents in the capital banking, financial and insurance entities         Risk weighted assets (L)         Capital ratio (consolidated)         Common Equity Tier 1 capital ratio (consolidated) ((C)/(L))         Total capital ratio (consolidated) ((G)/(L))         Total capital ratio (consolidated) ((G)/(L))         Regulatory adjustments (6)         Non-significant investments in the capital of other financials that are below the thresholds for<br>deduction (before risk weighting)         Significant investments in the common stock of financials that are below the thresholds for<br>deduction (before risk weighting)         Deferred tax assets arising from temporary differences that are below the thresholds for<br>deduction (before risk weighting)         Provisions included in Tier 2 capital: instruments and provisions (7)         Provisions (general allowance for loan losses)         Cap on inclusion of provisions (general allowance for loan losses)         Provisions eligible for inclusion in Tier 2 u  | 8,655,990<br>979,439<br>216,873<br>23,092<br>212,941<br>526,532<br>60,274,087<br>8,80%<br>11.35%<br>14.36%<br>534,399<br>145,996<br>-<br>-<br>302,251<br>7,051<br>57,825<br>-<br>280,561<br>1,666,511<br>364,873 |   | 59           60           61           62           63           72           73           74           75           76           77           78           79           82           83              |
| Total capital (TC = T1 + T2) ((G) + (J)) (K)         Risk weighted assets (5)         Total of items included in risk weighted assets subject to phase-out arrangements         of which: intangible assets (net of related tax liability, excluding those relating to<br>mortgage servicing rights)         of which: deferred tax assets that rely on future profitability excluding those arising from<br>temporary differences (net of related tax liability)         of which: net defined benefit asset         of which: investments in the capital banking, financial and insurance entities         Risk weighted assets (L)         Capital ratio (consolidated)         Common Equity Tier 1 capital ratio (consolidated) ((C)/(L))         Total capital ratio (consolidated) ((G)/(L))         Total capital ratio (consolidated) ((K)/(L))         Regulatory adjustments (6)         Non-significant investments in the capital of other financials that are below the thresholds for<br>deduction (before risk weighting)         Significant investments in the common stock of financials that are below the thresholds for<br>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<br>deduction (before risk weighting)         Provisions included in Tier 2 capital: instruments and provisions (7)         Provisions (general allowance for loan losses)         Cap on inclusion of   | 8,655,990<br>979,439<br>216,873<br>23,092<br>212,941<br>526,532<br>60,274,087<br>8,80%<br>11.35%<br>14.36%<br>534,399<br>145,996<br>   |   | 59           60           61           62           63           72           73           74           75           76           77           78           79           82           83           84 |
| Total capital (TC = T1 + T2) ((G) + (J)) (K)         Risk weighted assets (5)         Total of items included in risk weighted assets subject to phase-out arrangements         of which: intangible assets (net of related tax liability, excluding those relating to<br>mortgage servicing rights)         of which: deferred tax assets that rely on future profitability excluding those arising from<br>temporary differences (net of related tax liability)         of which: net defined benefit asset         of which: intestments in the capital banking, financial and insurance entities         Risk weighted assets (L)         Capital ratio (consolidated)         Common Equity Tier 1 capital ratio (consolidated) ((C)/(L))         Total capital ratio (consolidated) ((G)/(L))         Regulatory adjustments (6)         Non-significant investments in the capital of other financials that are below the thresholds for<br>deduction (before risk weighting)         Significant investments in the common stock of financials that are below the thresholds for<br>deduction (before risk weighting)         Deferred tax assets arising from temporary differences that are below the thresholds for<br>deduction (before risk weighting)         Provisions included in Tier 2 capital: instruments and provisions (7)         Provisions legeneral allowance for loan losses)  | 8,655,990<br>979,439<br>216,873<br>23,092<br>212,941<br>526,532<br>60,274,087<br>8,80%<br>11.35%<br>14.36%<br>534,399<br>145,996<br>-<br>-<br>302,251<br>7,051<br>57,825<br>-<br>280,561<br>1,666,511<br>364,873 |   | 59           60           61           62           63           72           73           74           75           76           77           78           79           82           83              |