Composition of Capital Disclosure

Mizuho Trust & Banking As of September 30, 2014

	[Consolidated]	(in million ye	n. in percenta
	Teonsonautou		Basel III
Items		Amounts excluded under transitional arrangements	Template N
Common Equity Tier 1 capital: instruments and reserves (1)		-	-
Directly issued qualifying common share capital plus related stock surplus and retained earnings	413,961		1a+2-1c-2
of which: capital and stock surplus	262,874		1a
of which: retained earnings	151,086		2
of which: treasury stock (-)	-		1c 26
of which: national specific regulatory adjustments (earnings to be distributed) (-) of which: other than above			20
Subscription rights to common shares	-		1b
Accumulated other comprehensive income and other disclosed reserves	16,954	67,816	3
Common share capital issued by subsidiaries and held by third parties (amount allowed in group	-		5
CET1) Detail of items included in Common Equity Time 1 conitals instruments and measures askingt to			-
Total of items included in Common Equity Tier 1 capital: instruments and reserves subject to phase-out arrangements	2,059		
of which: amount allowed in group CET1 capital subject to phase-out arrangements on			
common share capital issued by subsidiaries and held by third parties	2,059		
Common Equity Tier 1 capital: instruments and reserves (A)	432,974		6
Common Equity Tier 1 capital: regulatory adjustments (2)		T	T
Total intangible assets (net of related tax liability, excluding those relating to mortgage servicing	2,977	11,909	8+9
ights)	_,,	,/ */	0
of which: goodwill (net of related tax liability, including those equivalent) of which: other intangibles other than goodwill and mortgage servicing rights (net of	-	-	8
related tax liability)	2,977	11,909	9
Deferred tax assets that rely on future profitability excluding those arising from temporary	1.001		10
lifferences (net of related tax liability)	1,304	5,217	10
Deferred gains or losses on derivatives under hedge accounting	(499)	(1,999)	11
Shortfall of eligible provisions to expected losses	634	2,539	12
Securitization gain on sale Gains and losses due to changes in own credit risk on fair valued liabilities	209	836	13 14
Vet defined benefit asset	3,965	15,862	14
investments in own shares (excluding those reported in the net assets section)			16
Reciprocal cross-holdings in common equity	-	-	17
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	215	860	18
han 10% of the issued share capital (amount above the 10% threshold)			40.00.0
Amount exceeding the 10% threshold on specified items	-	-	19+20+2 19
of which: significant investments in the common stock of financials of which: mortgage servicing rights	-	-	20
of which: horigage servicing rights	-	-	
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	-	-	24
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			
and Tier 2 to cover deductions			
and ther 2 to cover deductions	3,230		27
Common Equity Tier 1 capital: regulatory adjustments (B)	3,230 12,037		27 28
Common Equity Tier 1 capital: regulatory adjustments (B)	12,037		28
Common Equity Tier 1 capital: regulatory adjustments (B) Common Equity Tier 1 capital (CET1) Common Equity Tier 1 capital (CET1) ((A)-(B)) (C)			
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)	12,037		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) Directly issued qualifying Additional Tier 1 instruments plus related stock surplus of which:	12,037		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) Directly issued qualifying Additional Tier 1 instruments plus related stock surplus of which: classified as equity under applicable accounting standards and the breakdown	12,037		28 29 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	12,037		28 29 31a 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 Usbscription 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	12,037		28 29 31a 31b
Common Equity Tier 1 capital: regulatory adjustments (B) Common Equity Tier 1 capital (CET1) 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:	12,037		28 29 31a 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: lassified as equity under applicable accounting standards and the breakdown Subscription rights to Additional Tier 1 instruments plus related stock surplus of which: lassified as liabilities under applicable accounting standards Qualifying Additional Tier 1 instruments plus related stock surplus of which: lassified as liabilities under applicable accounting standards Qualifying Additional Tier 1 instruments plus related stock surplus of which: lassified as liabilities under applicable accounting standards Qualifying Additional Tier 1 instruments plus related stock surplus issued by special purpose rehicles and other equivalent entities	12,037		28 29 31a 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 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	12,037		28 29 31a 31b
Common Equity Tier 1 capital: regulatory adjustments (B) Common Equity Tier 1 capital (CET1) 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: lassified 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 rehicles and other equivalent entities Valditional Tier 1 instruments issued by subsidiaries and held by third parties (amount allowed in group AT1)	12,037 420,937 - - - - -		28 29 31a 31b 32 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: instruments (3) Directly issued qualifying Additional Tier 1 instruments plus related stock surplus of which: lassified as equity under applicable accounting standards and the breakdown Subscription rights to Additional Tier 1 instruments plus related stock surplus of which: lassified as liabilities under applicable accounting standards Qualifying Additional Tier 1 instruments plus related stock surplus of which: lassified as liabilities under applicable accounting standards Qualifying Additional Tier 1 instruments plus related stock surplus of which: lassified 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 rroup AT1) Eligible Tier 1 capital instruments subject to phase-out arrangements included in Additional Tier	12,037 420,937 - - - - -		28 29 31a 31b 32 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	12,037 420,937 - - - - -		28 29 31a 31b 32 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: 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 roup AT1) Cligible 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 of which: instruments issued by subsidiaries subject to phase out	12,037 420,937 - - - - -		28 29 31a 31b 32 34-35 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: instruments (3) Directly issued qualifying Additional Tier 1 instruments plus related stock surplus of which: Lassified as equity under applicable accounting standards and the breakdown Subscription rights to Additional Tier 1 instruments plus related stock surplus of which: Lassified as liabilities under applicable accounting standards Qualifying Additional Tier 1 instruments plus related stock surplus of which: Lassified as liabilities under applicable accounting standards Qualifying Additional Tier 1 instruments plus related stock surplus of which: Lassified 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 subject to phase-out arrangements included in Additional Tier capital: instruments of which: directly issued capital instruments subject to phase out from Additional Tier 1 of which: instruments issued by subsidiaries subject to phase-out Cotal of items included in Additional Tier 1 capital: instruments subject to phase-out	12,037 420,937 - - - - - - - - - - - - - - - - - - -		28 29 31a 31b 32 34-35 33+35 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 (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 capital: 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 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 of which: instruments issued by subsidiaries subject to phase out from Additional Tier 1	12,037 420,937 - - - - - - - - - - - - - - - - - - -		28 29 31a 31b 32 34-35 33+35 33
Common Equity Tier 1 capital: regulatory adjustments (B)	12,037 420,937 - - - - - - - - - - - - - - - - - - -		28 29 31a 31b 32 34-35 33+35 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: instruments (3) Directly issued qualifying Additional Tier 1 instruments plus related stock surplus of which: lassified as equity under applicable accounting standards and the breakdown ubscription rights to Additional Tier 1 instruments plus related stock surplus of which: lassified as liabilities under applicable accounting standards Qualifying Additional Tier 1 instruments plus related stock surplus of which: lassified as liabilities under applicable accounting standards Qualifying Additional Tier 1 instruments plus related stock surplus of which: lassified as liabilities under applicable accounting standards Qualifying Additional Tier 1 instruments plus related stock surplus issued by special purpose ehicles and other equivalent entities vdditional Tier 1 capital instruments subject to phase-out arrangements included in Additional Tier capital: instruments of which: directly issued capital instruments subject to phase out of which: instruments issued by subsidiaries subject to phase-out roapital: instruments issued by subsidiaries subject to phase-out of which: instruments issued by subsidiaries subject to phase-out	12,037 420,937 - - - - - - - - - - - - - - - - - - -		28 29 31a 31b 32 34-35 33+35 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: lassified as equity under applicable accounting standards and the breakdown Subscription rights to Additional Tier 1 instruments plus related stock surplus of which: lassified as liabilities under applicable accounting standards Qualifying Additional Tier 1 instruments plus related stock surplus of which: lassified as liabilities under applicable accounting standards Qualifying Additional Tier 1 instruments plus related stock surplus of which: lassified 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 capital instruments subject to phase-out arrangements included in Additional Tier capital: instruments of which: directly issued capital instruments subject to phase out from Additional Tier 1 of which: instruments issued by subsidiaries subject to phase-out Toral of items included in Additional Tier 1 capital: instruments subject to phase-out Toral of items included in Additional Tier 1 capital	12,037 420,937 - - - - - - - - - - - - - - - - - - -		28 29 31a 31b 32 34-35 33+35 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: instruments (3) Directly issued qualifying Additional Tier 1 instruments plus related stock surplus of which: lassified as equity under applicable accounting standards and the breakdown Subscription rights to Additional Tier 1 instruments plus related stock surplus of which: lassified as liabilities under applicable accounting standards Qualifying Additional Tier 1 instruments plus related stock surplus of which: lassified as liabilities under applicable accounting standards Qualifying Additional Tier 1 instruments plus related stock surplus of which: lassified 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 capital instruments subject to phase-out arrangements included in Additional Tier 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 of which: foreign currency translation adjustments Additional Tier 1 capital: instruments (D)	12,037 420,937 - - - - - - - - - - - - - - - - - - -		28 29 31a 31b 32 34-35 33+35 33 35 36
Common Equity Tier 1 capital: regulatory adjustments (B) Image: Common Equity Tier 1 capital (CET1) Common Equity Tier 1 capital (CET1) Common Equity Tier 1 capital (CET1) ((A)-(B)) (C) Additional Tier 1 capital: instruments (3) Image: Common Equity Tier 1 capital (CET1) ((A)-(B)) (C) Directly issued qualifying Additional Tier 1 instruments plus related stock surplus of which: Image: Common Equity Tier 1 capital: instruments (3) Directly issued qualifying Additional Tier 1 instruments plus related stock surplus of which: Image: Common Equity Tier 1 capital: capita	12,037 420,937 - - - - - - - - - - - - - - - - - - -		28 29 31a 31b 32 34-35 33+35 33 35 36 37
Common Equity Tier 1 capital: regulatory adjustments (B)	12,037 420,937 - - - - - - - - - - - - - - - - - - -		28 29 31a 31b 32 34-35 33+35 33 35 36 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: lassified as equity under applicable accounting standards and the breakdown Subscription rights to Additional Tier 1 instruments plus related stock surplus of which: lassified as liabilities under applicable accounting standards Qualifying Additional Tier 1 instruments plus related stock surplus of which: lassified 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 capital instruments subject to phase-out arrangements included in Additional Tier capital: instruments 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 translation adjustments of which: foreign currency translation adjustments vestments in own Additional Tier	12,037 420,937 - - - - 1,231 - (245) (245) 985 - - - - - - - - - - - - -		28 29 31a 31b 32 34-35 33+35 33 35 33 35 36 36 37 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: 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 ewhicles and other equivalent entities Additional Tier 1 capital instruments subject to phase-out from Additional Tier 1 capital: instruments of which: directly issued capital instruments subject to phase out for which: instruments issued by subsidiaries subject to phase-out reagements of which: instruments (D) Additional Tier 1 capital: instruments (D) Additional Tier 1 capital: regulatory adjustments	12,037 420,937 - - - - 1,231 - (245) (245) 985 - - - - - - - - - - - - -		28 29 31a 31b 32 34-35 33+35 33 35 33 35 36 36 37 38
Common Equity Tier 1 capital: regulatory adjustments (B) Common Equity Tier 1 capital (CET1) 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: lassified 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 ehicles and other equivalent entities Additional Tier 1 capital instruments subject to phase-out arrangements included in Additional Tier of which: instruments issued by subsidiaries subject to phase out from Additional Tier 1 of which: instruments issued by subsidiaries subject to phase-out Irrangements of which: instruments (D) Additional Tier 1 capital: instruments (D) Additional Tier 1 capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, and tier 1 instruments nevestments in the capital o	12,037 420,937 - - - - 1,231 - (245) (245) 985 - - - - - - - - - - - - -		28 29 31a 31b 32 34-35 33+35 33 35 33 35 36 36 37 38 39
Common Equity Tier 1 capital: regulatory adjustments (B)	12,037 420,937 - - - - 1,231 - (245) (245) 985 - - - - - - - - - - - - -		28 29 31a 31b 32 34-35 33+35 33 35 33 35 36 36 37 38 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	12,037 420,937 - - - - - - - - - - - - -		28 29 31a 31b 32 34-35 33+35 33 35 33 35 36 36 37 38 39
Common Equity Tier 1 capital: regulatory adjustments (B)	12,037 420,937 - - - - - - - - - - - - -		28 29 31a 31b 32 34-35 33+35 33 35 33 35 36 36 37 38 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: 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 capital instruments subject to phase out from Additional Tier 1 capital: instruments of which: directly issued capital instruments subject to phase out Total of items included in Additional Tier 1 capital: instruments of which: foreign currency translation adjustments additional Tier 1 capital: negulatory adjustments nvestments in own Additional Tier 1 instruments <tr< td=""><td>12,037 420,937 - - - - - - - - - - - - -</td><td></td><td>28 29 31a 31b 32 34-35 33+35 33 35 33 35 36 36 37 38 39</td></tr<>	12,037 420,937 - - - - - - - - - - - - -		28 29 31a 31b 32 34-35 33+35 33 35 33 35 36 36 37 38 39

	[Consolidated]	(in million ve	en, in percentage)
Itame	[Consolidated]	Amounts excluded under	Basel III
Items		transitional arrangements	Template No.
Regulatory adjustments applied to Additional Tier 1 due to insufficient Tier 2 to cover deductions	-		42
Additional Tier 1 capital: regulatory adjustments (E) Additional Tier 1 capital (AT1)	4,216		43
Additional Tier 1 capital ((D)-(E)) (F)	-		44
Tier 1 capital (T1 = CET1 + AT1) Tier 1 capital (T1 = CET1 + AT1) ((C) + (T)) ((C)	420.027		45
Tier 1 capital (T1 = CET1 + AT1) ((C)+(F)) (G) Tier 2 capital: instruments and provisions (4)	420,937		45
Directly issued qualifying Tier 2 instruments plus related stock surplus of which: classified as	-		
equity under applicable accounting standards and the breakdown Subscription rights to Tier 2 instruments	-		
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	-	\sim	
Tier 2 instruments issued by subsidiaries and held by third parties (amount allowed in group Tier 2)	289		48-49
Eligible Tier 2 capital instruments subject to phase-out arrangements included in Tier 2:	25,206		47+49
instruments and provisions			
of which: directly issued capital instruments subject to phase out from Tier 2 of which: instruments issued by subsidiaries subject to phase out	25,206		47 49
Total of general allowance for loan losses and eligible provisions included in Tier 2	121		50
of which: general allowance for loan losses of which: eligible provisions	121		50a 50b
Total of items included in Tier 2 capital: instruments and provisions subject to phase-out	- 44,985		500
arrangements	,		
of which: 45% of unrealized gains on other securities Tier 2 capital: instruments and provisions (H)	44,985 70,602		51
Tier 2 capital: regulatory adjustments	,		-
Investments in own Tier 2 instruments Reciprocal cross-holdings in Tier 2 instruments	-	-	52 53
Investments in the capital of banking, financial and insurance entities that are outside the scope	-	-	35
of regulatory consolidation, net of eligible short positions, where the bank does not own more	190	760	54
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 scope of regulatory consolidation (net of eligible short positions)	-	-	55
Total of items included in Tier 2 capital: regulatory adjustments subject to phase-out	1,297		
arrangements			
6	28		
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			
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 internal ratings-based approach	1,269		57
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			57
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 internal ratings-based approach Tier 2 capital: regulatory adjustments (I) Tier 2 capital (T2) Tier 2 capital (T2)	1,269		57
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 internal ratings-based approach Tier 2 capital: regulatory adjustments (I) Tier 2 capital (T2) Tier 2 capital (T2) Total capital (TC = T1 + T2)	1,269 1,487		1
of which: investments in the capital banking, financial and insurance entities of which: 50% of excess of expected losses relative to eligible reserves by banks adopting internal ratings-based approach Tier 2 capital: regulatory adjustments (I) Tier 2 capital (T2) Tier 2 capital (T2)	1,269 1,487 69,115		58
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 internal ratings-based approach Tier 2 capital: regulatory adjustments (I) Tier 2 capital (T2) Total capital (TC = T1 + T2) 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	1,269 1,487 69,115 490,053 33,163		58
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 internal ratings-based approach Tier 2 capital: regulatory adjustments (I) Tier 2 capital (T2) Total capital (T2) ((H)-(I)) (J) Total capital (TC = T1 + T2) Total capital (TC = T1 + T2) ((G) + (J)) (K) Risk weighted assets (5)	1,269 1,487 69,115 490,053		58
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 internal ratings-based approach Tier 2 capital: regulatory adjustments (I) Tier 2 capital (T2) Total capital (T2) Total capital (T2) ((H)-(I)) (J) Total capital (TC = T1 + T2) 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	1,269 1,487 69,115 490,053 33,163		58
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 internal ratings-based approach Tier 2 capital: regulatory adjustments (I) Tier 2 capital (T2) Total capital (T2 = T1 + T2) 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)	1,269 1,487 69,115 490,053 33,163 9,799 5,217		58
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 internal ratings-based approach Tier 2 capital: regulatory adjustments (I) Tier 2 capital (T2) Total capital (TC = T1 + T2) 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	1,269 1,487 69,115 490,053 33,163 9,799 5,217 15,862 2,284		59
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 internal ratings-based approach Tier 2 capital: regulatory adjustments (I) Tier 2 capital (T2) Tier 2 capital (T2) Total capital (T2) Total capital (TC = T1 + T2) 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: in the capital banking, financial and insurance entities Risk weighted assets (L)	1,269 1,487 69,115 490,053 33,163 9,799 5,217 15,862		58
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 internal ratings-based approach Tier 2 capital: regulatory adjustments (I) Tier 2 capital (T2) Total capital (TC = T1 + T2) 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	1,269 1,487 69,115 490,053 33,163 9,799 5,217 15,862 2,284		59
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 internal ratings-based approach Tier 2 capital: regulatory adjustments (I) Tier 2 capital (T2) Total capital (TC = T1 + T2) 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: 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))	1,269 1,487 69,115 490,053 33,163 9,799 5,217 15,862 2,284 2,569,864 16,37% 16,37%		58 59 60 61 62
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 internal ratings-based approach Tier 2 capital: regulatory adjustments (I) Tier 2 capital (T2) Total capital (TC = T1 + T2) 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: 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))	1,269 1,487 69,115 490,053 33,163 9,799 5,217 15,862 2,284 2,569,864 16,37%		58 59 60 61
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 internal ratings-based approach Tier 2 capital: regulatory adjustments (I) Tier 2 capital (T2) Tier 2 capital (T2) Total capital (T2) Total capital (TC = T1 + T2) 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: intel 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)) Tie 1 capital ratio (consolidated) ((G/(L)) Tie 1 capital ratio (consolidated) ((K)/(L)) Regulatory adjustments (6) Non-significant investments in the capital of other financials that are below the thresholds for	1,269 1,487 69,115 490,053 33,163 9,799 5,217 15,862 2,284 2,569,864 16,37% 16,37% 19,06%		58 59 60 61 62 63
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 internal ratings-based approach Tier 2 capital: regulatory adjustments (I) Tier 2 capital (T2) Total capital (T2) Total capital (T2) Total capital (TC = T1 + T2) 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: 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)) Regulatory adjustments (6) Non-significant investments in the capital of other financials that are below the thresholds for deduction (before risk weighting)	1,269 1,487 69,115 490,053 33,163 9,799 5,217 15,862 2,284 2,569,864 16,37% 16,37%		58 59 60 61 62
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 internal ratings-based approach Tier 2 capital: regulatory adjustments (I) Tier 2 capital (T2) Tier 2 capital (T2) Total capital (T2) Total capital (TC = T1 + T2) Total capital (TC = T1 + T2) Total capital (TC = T1 + T2) Total of thems included in risk weighted assets subject to phase-out arrangements of which: intargible assets (net of related tax liability, excluding those relating to mortgage servicing rights) of which: interdefined benefit asset of which: net defined benefit asset of which: interdefined benefit asset of which: net defined benefit asset of which: interdefined benefit asset of which: net defined benefit asset of which: interdefined (IC)/(L)) Tier 1 capital ratio (consolidated) ((C)/(L)) Tier 1 capital ratio (consolidated) ((C)/(L)) Tier 1 capital ratio (consolidated) ((C)/(L)) <t< td=""><td>1,269 1,487 69,115 490,053 33,163 9,799 5,217 15,862 2,284 2,569,864 16,37% 16,37% 19,06%</td><td></td><td>58 59 60 61 62 63</td></t<>	1,269 1,487 69,115 490,053 33,163 9,799 5,217 15,862 2,284 2,569,864 16,37% 16,37% 19,06%		58 59 60 61 62 63
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 internal ratings-based approach Tier 2 capital: regulatory adjustments (I) Tier 2 capital (T2) ((H)-(I)) (J) Total capital (TC = T1 + T2) Total capital (TC = T1 + T2) ((G) + (J)) (K) Risk weighted assets (5) Total optital (TC = Ti + T2) Total capital (TC = Ti + T2) Total of thems 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) ((G)/(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 deduction (before risk weighting) Significant investments in the common stock of financials that are below the thresholds for deduct	1,269 1,487 69,115 490,053 33,163 9,799 5,217 15,862 2,284 2,569,864 16,37% 16,37% 19,06% 45,577		58 59 60 61 62 63 72
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 internal ratings-based approach Tier 2 capital: regulatory adjustments (I) Tier 2 capital (T2) Tier 2 capital (T2) Total capital (T2) Total capital (TC = T1 + T2) Total capital (TC = T1 + T2) Total capital (TC = T1 + T2) Total of thems included in risk weighted assets subject to phase-out arrangements of which: intargible assets (net of related tax liability, excluding those relating to mortgage servicing rights) of which: interdefined benefit asset of which: net defined benefit asset of which: interdefined benefit asset of which: net defined benefit asset of which: interdefined benefit asset of which: net defined benefit asset of which: interdefined (IC)/(L)) Tier 1 capital ratio (consolidated) ((C)/(L)) Tier 1 capital ratio (consolidated) ((C)/(L)) Tier 1 capital ratio (consolidated) ((C)/(L)) <t< td=""><td>1,269 1,487 69,115 490,053 33,163 9,799 5,217 15,862 2,284 2,569,864 16,37% 16,37% 19,06% 45,577</td><td></td><td>58 59 59 60 61 62 63 72 73</td></t<>	1,269 1,487 69,115 490,053 33,163 9,799 5,217 15,862 2,284 2,569,864 16,37% 16,37% 19,06% 45,577		58 59 59 60 61 62 63 72 73
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 internal ratings-based approach Tier 2 capital: regulatory adjustments (I) Tier 2 capital (T2) Total capital (T2) Total capital (T2) Total capital (TC = T1 + T2) 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: 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 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)	1,269 1,487 69,115 490,053 33,163 9,799 5,217 15,862 2,284 2,569,864 16,37% 16,37% 19,06% 45,577 2,172 - 14,105		58 59 59 60 61 62 63 72 73 74 75
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 internal ratings-based approach Tier 2 capital: regulatory adjustments (I) Tier 2 capital (T2) Total capital (TC = T1 + T2) 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: 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) ((G)/(L)) Total capital ratio (before risk weighting) 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) Define real tax assets arising from temporary differences that are below the thresholds for deduction (before risk weighting)	1,269 1,487 69,115 490,053 33,163 9,799 5,217 15,862 2,284 2,569,864 16,37% 16,37% 19,06% 45,577 2,172 - 14,105		58 59 59 60 61 62 63 72 73 74 75 76
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 internal ratings-based approach Tier 2 capital: regulatory adjustments (I) Tier 2 capital (T2) Total capital (T2) Total capital (T2) Total capital (TC = T1 + T2) 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: 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 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)	1,269 1,487 69,115 490,053 33,163 9,799 5,217 15,862 2,284 2,569,864 16,37% 16,37% 19,06% 45,577 2,172 - 14,105		58 59 59 60 61 62 63 72 73 74 75 76 77
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 internal ratings-based approach Tier 2 capital: regulatory adjustments (I) Tier 2 capital (T2) Tier 2 capital (T2) ((H)-(I)) (J) Total capital (TC = T1 + T2) 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) Common Equity Tier 1 capital ratio (consolidated) ((C)/(L)) Tier 1 capital ratio (consolidated) ((K)/(L)) Regulatory adjustments (6) Non-significant investments in the capital of other financials that are below the thresholds for deduction (before risk weighting) Significant investments in the common stock of financials that are below the thresholds for deduction (before risk weighting) Deferred tax assets arising from temporary differences that are below the thresholds for deduction (before risk weighting)	1,269 1,487 69,115 490,053 33,163 9,799 5,217 15,862 2,284 2,569,864 16,37% 16,37% 16,37% 19,06% 45,577 2,172 - 14,105 121 1,235		58 59 59 60 61 62 63 72 73 74 75 76 77 78
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 internal ratings-based approach Tier 2 capital: regulatory adjustments (I) Tier 2 capital (T2) Tier 2 capital (TC) Total capital (TC = T1 + T2) 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) Coronon Equity Tier 1 capital ratio (consolidated) ((C)/(L)) Tier 1 capital ratio (consolidated) ((K)/(L)) Regulatory adjustments (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 servicin	1,269 1,487 69,115 490,053 33,163 9,799 5,217 15,862 2,284 2,569,864 16,37% 16,37% 19,06% 45,577 2,172 - 14,105		58 59 59 60 61 62 63 72 73 74 75 76 77
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 internal ratings-based approach Tier 2 capital: regulatory adjustments (I) Tier 2 capital (T2) ((H)-(I)) (J) Total capital (TC = TI + T2) Total capital (TC = TI + 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)) Total capital ratio (consolidated) Non-significant investments in the capital of other financials that are below the thresholds for deduction (before risk weighting) Mortgage servicing rights that are below the thresholds for deduction (before risk weighting) Deferred tax assets arising from temporary differences that are below the thresholds for deduction (before risk weighting) Provisions included in Tier 2 capital: instruments and provisions (7)	1,269 1,487 69,115 490,053 33,163 9,799 5,217 15,862 2,284 2,569,864 16,37% 16,37% 19,06% 45,577 2,172 - 14,105 121 1,235 -		58 59 59 60 61 62 63 72 73 74 75 76 77 78
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 internal ratings-based approach Tier 2 capital (T2) Tier 2 capital (T2) Tier 2 capital (T2) Total capital (TC = T1 + T2) Total capital (TC = T1 + T2) (Total capital (TC = T1 + T2) 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) Montage servicing rights that are below the thresholds for deduction (before risk weighting) Offered tax assets arising from temporary differences that are below the thresholds for deduction (before risk weighting) Provisions included in Tier 2 capital: instruments and provisions (7) Provisions included in Tier 2 capital: instruments and provisions (7) Provisions of provisions (general allowance for loan losses) <td>1,269 1,487 69,115 490,053 33,163 9,799 5,217 15,862 2,284 2,569,864 16,37% 16,37% 19,06% 45,577 2,172 - 14,105 121 1,235 -</td> <td></td> <td>58 59 59 60 61 62 63 72 73 74 75 76 77 78 79</td>	1,269 1,487 69,115 490,053 33,163 9,799 5,217 15,862 2,284 2,569,864 16,37% 16,37% 19,06% 45,577 2,172 - 14,105 121 1,235 -		58 59 59 60 61 62 63 72 73 74 75 76 77 78 79
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 internal ratings-based approach Tier 2 capital: regulatory adjustments (I) Tier 2 capital (T2) ((H)-(I)) (J) Total capital (TC = TI + T2) Total capital (TC = TI + 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)) Total capital ratio (consolidated) Non-significant investments in the capital of other financials that are below the thresholds for deduction (before risk weighting) Mortgage servicing rights that are below the thresholds for deduction (before risk weighting) Deferred tax assets arising from temporary differences that are below the thresholds for deduction (before risk weighting) Provisions included in Tier 2 capital: instruments and provisions (7)	1,269 1,487 69,115 490,053 33,163 9,799 5,217 15,862 2,284 2,569,864 16,37% 16,37% 19,06% 45,577 2,172 - 14,105 121 1,235 -		58 59 59 60 61 62 63 72 73 74 75 76 77 78 79 82
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 internal ratings-based approach Tier 2 capital: regulatory adjustments (I) Tier 2 capital (T2) ((H)-(1)) (J) Total capital (TC = T1 + T2) Total capital (TC = T1 + T2) ((G) + (J)) (K) Risk weighted assets (5) Total capital (TC = T1 + T2) ((G) + (J)) (K) Risk weighted assets (5) of which: intangible assets (net of related tax liability, excluding those relating to mortgage servicing rights) of which: deferred tax assets that rely on future profitability excluding those arising from temporary differences (net of related tax liability) of which: investments in the capital banking, financial and insurance entities Risk weighted assets (L) Common Equity Tier 1 capital ratio (consolidated) ((C)/(L)) Total capital ratio (consolidated) ((G)/(L)) Total capital ratio (consolidated) ((G)/(L)) Regulatory adjustments (h) Non-significant investments in the capital of other financials that are below the thresholds for deduction (before risk weighting) Significant investments in the copital of other financials that are below the thresholds for deduction (before risk weighting) Provisions (general allowance for loan losses) Cap on in	1,269 1,487 69,115 490,053 33,163 9,799 5,217 15,862 2,284 2,569,864 16,37% 16,37% 16,37% 19,06% 45,577 2,172 - 14,105 - 14,105 - 13,148 - -		58 59 59 60 61 62 63 72 73 74 75 76 77 78 79 82 83