Composition of Capital Disclosure

Mizuho Trust & Banking 【Consolidated】 As of March 31, 2018

					•	(in mil	lion yen, except percentage
·	ite No.		Items	As of March 31, 2018	Amounts excluded under transitional arrangements	As of March 31, 2017	Amounts excluded under transitional arrangements
			capital: instruments and reserves (1)	474,056		450,460	
	a		y issued qualifying common share capital plus related stock surplus and retained earnings of which: capital and stock surplus	262,956		450,460 262,956	
	2		of which: retained earnings	234,844		210,219	
	с		of which: treasury stock (-)	-		-	
2	6	O	of which: national specific regulatory adjustments (earnings to be distributed) (-)	23,744		22,715	
			of which: other than above	-		-	
1b 3		Subscription rights to common shares		-			20.00
	5		ulated other comprehensive income and other disclosed reserves on share capital issued by subsidiaries and held by third parties (amount allowed in group	121,257		83,541	20,885
	5	CET1)	on snare capital issued by subsidiaries and field by third parties (amount anowed in group	-		-	
			f items included in Common Equity Tier 1 capital: instruments and reserves subject to				
			out arrangements			760	
		O:	of which: amount allowed in group CET1 capital subject to phase-out arrangements on			760	
			common share capital issued by subsidiaries and held by third parties				
			on Equity Tier 1 capital: instruments and reserves (A)	595,314		534,762	
mme			capital: regulatory adjustments (2)	1			
8-		Total int rights)	ntangible assets (net of related tax liability, excluding those relating to mortgage servicing	40,490		32,307	8,07
,	3		of which: goodwill (net of related tax liability, including those equivalent)	14,617		12,352	3,08
			of which: goodwin (net of related tax hability, including those equivalent) of which: other intangibles other than goodwill and mortgage servicing rights (net of related	14,017		12,332	3,00
9	€		ax liability)	25,873		19,955	4,98
			ed tax assets that rely on future profitability excluding those arising from temporary				
1			nces (net of related tax liability)	133		23	:
		Deferred	ed gains or losses on derivatives under hedge accounting	1,624		1,323	33
	2	Shortfall	ll of eligible provisions to expected losses	1,587		783	19
	3		ization gain on sale	-		52	1
	4		and losses due to changes in own credit risk on fair valued liabilities	-		-	
	5		ined benefit asset	53,571		32,252	8,06
			nents in own shares (excluding those reported in the net assets section)	-		=	
1	/		ocal cross-holdings in common equity nents in the capital of banking, financial and insurance entities that are outside the scope of	-		-	
1	8		ory consolidation, net of eligible short positions, where the bank does not own more than	_		_	
•			the issued share capital (amount above the 10% threshold)				
19+2			at exceeding the 10% threshold on specified items	-		-	
	9		of which: significant investments in the common stock of financials	=		=	
2	0		of which: mortgage servicing rights	-		-	
2	1	O	of which: deferred tax assets arising from temporary differences (net of related tax liability)	-		-	
		Amount	at exceeding the 15% threshold on specified items	-		-	
	3		of which: significant investments in the common stock of financials	-		-	
	4		of which: mortgage servicing rights	-		-	
2	5		of which: deferred tax assets arising from temporary differences (net of related tax liability)	-		-	
2	.7		tory adjustments applied to Common Equity Tier 1 due to insufficient Additional Tier 1 and to cover deductions	-		1,612	
2	8		on Equity Tier 1 capital: regulatory adjustments (B)	97,407		68,355	
			capital (CET1)	77,407		00,333	
	9		on Equity Tier 1 capital (CET1) ((A)-(B)) (C)	497,907		466,406	
lditio	nal Tier	r 1 capita	al: instruments (3)				
			y issued qualifying Additional Tier 1 instruments plus related stock surplus of which:	_		1	
			ed as equity under applicable accounting standards and the breakdown	_		_	
	31b	_	iption rights to Additional Tier 1 instruments			-	
30	32	Directly		-		-	
			y issued qualifying Additional Tier 1 instruments plus related stock surplus of which:	-		- -	
		classifie	ed as liabilities under applicable accounting standards	-		-	
		classifie Qualifyi	ed as liabilities under applicable accounting standards ing Additional Tier 1 instruments plus related stock surplus issued by special purpose	-		-	
34		classifie Qualifyi vehicles	ed as liabilities under applicable accounting standards ing Additional Tier 1 instruments plus related stock surplus issued by special purpose s and other equivalent entities	-		- - -	
	-35	classifie Qualifyi vehicles Addition	ed as liabilities under applicable accounting standards ing Additional Tier 1 instruments plus related stock surplus issued by special purpose s and other equivalent entities onal Tier 1 instruments issued by subsidiaries and held by third parties (amount allowed in	- 1,500		1,358	
	-33	Classified Qualifying vehicles Addition group A	ed as liabilities under applicable accounting standards ing Additional Tier 1 instruments plus related stock surplus issued by special purpose s and other equivalent entities onal Tier 1 instruments issued by subsidiaries and held by third parties (amount allowed in AT1)	- 1,500		- 1,358	
33-	-33	Classified Qualifying vehicles Addition group A Eligible	ed as liabilities under applicable accounting standards ing Additional Tier 1 instruments plus related stock surplus issued by special purpose s and other equivalent entities onal Tier 1 instruments issued by subsidiaries and held by third parties (amount allowed in	1,500		1,358	
	-33	Classified Qualifying vehicles Addition group A Eligible capital: i	ed as liabilities under applicable accounting standards ing Additional Tier 1 instruments plus related stock surplus issued by special purpose s and other equivalent entities onal Tier 1 instruments issued by subsidiaries and held by third parties (amount allowed in AT1) Tier 1 capital instruments subject to phase-out arrangements included in Additional Tier 1	1,500		1,358	
3	+35 3 5	classified Qualifyit vehicles Addition group A Eligible capital: i	ed as liabilities under applicable accounting standards ing Additional Tier 1 instruments plus related stock surplus issued by special purpose s and other equivalent entities onal Tier 1 instruments issued by subsidiaries and held by third parties (amount allowed in AT1) Tier 1 capital instruments subject to phase-out arrangements included in Additional Tier 1 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	1,500		1,358	
3	+35 3 5	classified Qualifyit vehicles Addition group A Eligible capital: i	ed as liabilities under applicable accounting standards ing Additional Tier 1 instruments plus related stock surplus issued by special purpose s and other equivalent entities onal Tier 1 instruments issued by subsidiaries and held by third parties (amount allowed in AT1) Tier 1 capital instruments subject to phase-out arrangements included in Additional Tier 1 instruments of which: directly issued capital instruments subject to phase out from Additional Tier 1	1,500		1,358 - - - - 302	
3	+35 3 5	classified Qualifyit vehicles Addition group A Eligible capital: oi Total of	ed as liabilities under applicable accounting standards ing Additional Tier 1 instruments plus related stock surplus issued by special purpose s and other equivalent entities onal Tier 1 instruments issued by subsidiaries and held by third parties (amount allowed in AT1) Tier 1 capital instruments subject to phase-out arrangements included in Additional Tier 1 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 f items included in Additional Tier 1 capital: instruments subject to phase-out arrangements of which: foreign currency translation adjustments	-		- - - 302 302	
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33 33 dittio 33 33 44 44 44 44 4ditio	3 3 5 5 6 6 6 6 6 7 7 7 8 8 9 9 0 0 2 2 3 3 6 6 6 7 7 7 7 7 7 7 8 7 7 7 7 8 7 7 7 7	classifie Qualifyic Qualifyic Addition group A Eligible capital: O O O Addition I total of O Addition I total of O O Addition I total of I total of O O O O O O O O O O O O O O O O O O O	ed as liabilities under applicable accounting standards ing Additional Tier 1 instruments plus related stock surplus issued by special purpose s and other equivalent entities onal Tier 1 instruments issued by subsidiaries and held by third parties (amount allowed in AT1) Tier 1 capital instruments subject to phase-out arrangements included in Additional Tier 1 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 from Additional Tier 1 of which: instruments issued by subsidiaries subject to phase out fitems included in Additional Tier 1 capital: instruments subject to phase-out arrangements off which: foreign currency translation adjustments onal Tier 1 capital: instruments (D) al: regulatory adjustments nents in own Additional Tier 1 instruments ocal cross-holdings in Additional Tier 1 instruments onents in the capital of banking, financial and insurance entities that are outside the scope of ory consolidation, net of eligible short positions, where the bank does not own more than the issued common share capital of the entity (amount above 10% threshold) cant investments in the capital of banking, financial and insurance entities that are outside the of regulatory consolidation (net of eligible short positions) fi tems included in Additional Tier 1 capital: regulatory adjustments subject to phase-out ments of which: goodwill equivalent of which: goodwill equivalent of which: intangible fixed assets recognized as a result of a merger of which: capital increase due to securitization transactions of which: solve of excess of expected losses relative to eligible reserves by banks adopting mermal ratings-based approach tory adjustments applied to Additional Tier I due to insufficient Tier 2 to cover deductions and Tier 1 capital: regulatory adjustments (E)	-		3.273 3.088 74 13	
33 33 dittio 33 33 44 44 44 44 46 41 41 41	3 3 5 6 6 mal Tier 7 7 8 8 9 0 0 2 2 3 3 mal Tier 4 4	classifie Qualifyic Qualifyic prop A Eligible capital: Outlifyic Outlifyi	ed as liabilities under applicable accounting standards ing Additional Tier 1 instruments plus related stock surplus issued by special purpose s and other equivalent entities onal Tier 1 instruments issued by subsidiaries and held by third parties (amount allowed in AT1) Tier 1 capital instruments subject to phase-out arrangements included in Additional Tier 1 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 f items included in Additional Tier 1 capital: instruments subject to phase-out of which: foreign currency translation adjustments of which: foreign currency translation adjustments onal Tier 1 capital: instruments (D) al: regulatory adjustments ments in own Additional Tier 1 instruments ocal cross-holdings in Additional Tier 1 instruments ocal cross-holdings in Additional Tier 1 instruments in the capital of banking, financial and insurance entities that are outside the scope of ony consolidation, net of eligible short positions, where the bank does not own more than the issued common share capital of the entity (amount above 10% threshold) cant investments in the capital of banking, financial and insurance entities that are outside the of regulatory consolidation (net of eligible short positions) f it items included in Additional Tier 1 capital: regulatory adjustments subject to phase-out ments of which: goodwill equivalent of which: goodwill equivalent of which: capital increase due to securitization transactions of which: capital increase due to securitization	1,500		3.273 3.088 74 13	
33 33 33 33 34 44 44 44 47 47 47 47	-35 3 5 6 6 6 6 6 7 7 8 9 0	classifie Qualifyid Qualifyid prop A Eligible capital: io io io io Addition Regulate scepe arranger io in Regulate Addition Regulate Addition I - 1 capita Addition I - 2 capital I - 2 capital I - 3 capital I - 3 capital I - 3 capital I - 4 capital Addition I - 1 capital Addition I - 1 capital Addition I - 1 capital I - 2 capital I - 3 capital I - 3 capital I - 4 capital I - 4 capital I - 1 capital I - 2 capital I - 2 capital I - 3 capital I - 3 capital I - 3 capital I - 4 capital I - 5 c	ed as liabilities under applicable accounting standards ing Additional Tier 1 instruments plus related stock surplus issued by special purpose s and other equivalent entities unal Tier 1 instruments issued by subsidiaries and held by third parties (amount allowed in AT1) Tier 1 capital instruments subject to phase-out arrangements included in Additional Tier 1 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 fitems included in Additional Tier 1 capital: instruments subject to phase-out arrangements of which: foreign currency translation adjustments onal Tier 1 capital: instruments (D) al: regulatory adjustments tents in own Additional Tier 1 instruments coal cross-holdings in Additional Tier 1 instruments nents in the capital of banking, financial and insurance entities that are outside the scope of ory consolidation, net of eligible short positions, where the bank does not own more than 'the issued common share capital of banking, financial and insurance entities that are outside the of regulatory consolidation (net of eligible short positions) fi items included in Additional Tier 1 capital: regulatory adjustments subject to phase-out ments of which: goodwill equivalent of which: goodwill equivalent of which: capital increase due to securitization transactions of which: capital increase due to securitization transactions of which: capital increase due to securitization transactions of which: 20% of excess of expected losses relative to eligible reserves by banks adopting internal ratings-based approach tory adjustments applied to Additional Tier 1 due to insufficient Tier 2 to cover deductions and Tier 1 capital: regulatory adjustments (E) at (AT1) anal Tier 1 capital: (D)-(E) (F)	1,500		3.273 3.088 74 13	

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1	(in	million	ven.	except	percentage)	١

		I	I	(III IIII)	llion yen, except percentage
Basel III	14		Amounts excluded under		Amounts excluded under
Template No.	Items	As of March 31, 2018	transitional arrangements	As of March 31, 2017	transitional arrangements
Tier 2 capital:	instruments and provisions (4)				
rier 2 cupitai.	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	-		-	
46	Directly issued qualifying Tier 2 instruments plus related stock surplus of which: classified as	_			
	liabilities under applicable accounting standards				
	Tier 2 instruments plus related stock surplus issued by special purpose vehicles and other equivalent	-		_	
48-49	entities	252		210	
	Tier 2 instruments issued by subsidiaries and held by third parties (amount allowed in group Tier 2) Eligible Tier 2 capital instruments subject to phase-out arrangements included in Tier 2: instruments	352		319	
47+49	and provisions	5,451		7,449	
47	of which: directly issued capital instruments subject to phase out from Tier 2	5,451		7,449	
49	of which: instruments issued by subsidiaries subject to phase out	-		7,1.2	
50	Total of general allowance for loan losses and eligible provisions included in Tier 2	52		139	
50a	of which: general allowance for loan losses	52		139	
50b	of which: eligible provisions	=		-	
	Total of items included in Tier 2 capital: instruments and provisions subject to phase-out			10,688	
	arrangements				
£1	of which: 45% of unrealized gains on other securities	5.056		10,688	
51 Tier 2 capital:	Tier 2 capital: instruments and provisions (H) regulatory adjustments	5,856		18,596	
52	Investments in own Tier 2 instruments	-		-	I
53	Reciprocal cross-holdings in Tier 2 instruments	-		-	
	Investments in the capital of banking, financial and insurance entities that are outside the scope of				
54	regulatory consolidation, net of eligible short positions, where the bank does not own more than	-		-	
	10% of the issued common share capital of the entity (amount above the 10% threshold)				
55	Significant investments in the capital banking, financial and insurance entities that are outside the	_		_	
	scope of regulatory consolidation (net of eligible short positions)				
	Total of items included in Tier 2 capital: regulatory adjustments subject to phase-out arrangements			97	
	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			97	
57	Tier 2 capital: regulatory adjustments (I)			97	
Tier 2 capital (
50	T :				
58	Tier 2 capital (T2) ((H)-(I)) (J)	5,856		18,498	
Total capital (TC = T1 + T2)				
Total capital (7	TC = T1 + T2 $Total capital (TC = T1 + T2) ((G) + (J)) (K)$	5,856 505,263		18,498 484,905	
Total capital (TC = T1 + T2) Total capital (TC = T1 + T2) ((G) + (J)) (K) assets (5)			484,905	
Total capital (7	TC = T1 + T2) Total capital (TC = T1 + T2) ((G) + (J)) (K) assets (5) Total of items included in risk weighted assets subject to phase-out arrangements				
Total capital (7	TC = T1 + T2) Total capital (TC = T1 + T2) ((G) + (J)) (K) assets (5) Total of items included in risk weighted assets subject to phase-out arrangements of which: intangible assets (net of related tax liability, excluding those relating to mortgage			484,905	
Total capital (7	TC = T1 + T2) Total capital (TC = T1 + T2) ((G) + (J)) (K) assets (5) Total of items included in risk weighted assets subject to phase-out arrangements of which: intangible assets (net of related tax liability, excluding those relating to mortgage servicing rights)			484,905 12,983	
Total capital (7	TC = T1 + T2) Total capital (TC = T1 + T2) ((G) + (J)) (K) assets (5) Total of items included in risk weighted assets subject to phase-out arrangements of which: intangible assets (net of related tax liability, excluding those relating to mortgage			484,905 12,983	
Total capital (7	TC = T1 + T2) Total capital (TC = T1 + T2) ((G) + (J)) (K) lassets (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			484,905 12,983	
Total capital (* 59 Risk weighted	TC = T1 + T2) Total capital (TC = T1 + T2) ((G) + (J)) (K) assets (5) Total of items included in risk weighted assets subject to phase-out arrangements of which: intangible assets (net of related tax liability, excluding those relating to mortgage servicing rights) of which: deferred tax assets that rely on future profitability excluding those arising from temporary differences (net of related tax liability)			484,905 12,983 4,914 5	
Total capital (* 59 Risk weighted	TC = T1 + T2) Total capital (TC = T1 + T2) ((G) + (J)) (K) assets (5) Total of items included in risk weighted assets subject to phase-out arrangements of which: intangible assets (net of related tax liability, excluding those relating to mortgage servicing rights) of which: deferred tax assets that rely on future profitability excluding those arising from temporary differences (net of related tax liability) of which: net defined benefit asset of which: investments in the capital banking, financial and insurance entities Risk weighted assets (L)			484,905 12,983 4,914 5	
Total capital (* 59 Risk weighted 60 Capital ratio (c	TC = T1 + T2) Total capital (TC = T1 + T2) ((G) + (J)) (K) assets (S) 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) consolidated)	505,263		484,905 12,983 4,914 5 8,063 - 2,489,517	
Total capital (* 59 Risk weighted 60 Capital ratio (c	TC = T1 + T2) Total capital (TC = T1 + T2) ((G) + (J)) (K) assets (5) Total of items included in risk weighted assets subject to phase-out arrangements of which: intangible assets (net of related tax liability, excluding those relating to mortgage servicing rights) of which: deferred tax assets that rely on future profitability excluding those arising from temporary differences (net of related tax liability) of which: net defined benefit asset of which: investments in the capital banking, financial and insurance entities Risk weighted assets (L) consolidated) Common Equity Tier 1 capital ratio (consolidated) ((C)/(L))	2,490,509 19.99%		484,905 12,983 4,914 5 8,063 - 2,489,517	
Total capital (* 59 Risk weighted**) 60 Capital ratio (c 61 62 62	TC = T1 + T2) Total capital (TC = T1 + T2) ((G) + (J)) (K) assets (5) Total of items included in risk weighted assets subject to phase-out arrangements of which: intangible assets (net of related tax liability, excluding those relating to mortgage servicing rights) of which: deferred tax assets that rely on future profitability excluding those arising from temporary differences (net of related tax liability) of which: net defined benefit asset 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) ((G)/(L))	2,490,509 19,99% 20.05%		484,905 12,983 4,914 5 8,063 - 2,489,517 18.73% 18.73%	
Total capital (* 59 Risk weighted** 60 Capital ratio (c 61 62 63 63	TC = T1 + T2) Total capital (TC = T1 + T2) ((G) + (J)) (K) assets (5) Total of items included in risk weighted assets subject to phase-out arrangements of which: intangible assets (net of related tax liability, excluding those relating to mortgage servicing rights) of which: deferred tax assets that rely on future profitability excluding those arising from temporary differences (net of related tax liability) of which: net defined benefit asset of which: investments in the capital banking, financial and insurance entities Risk weighted assets (L) consolidated) Common Equity Tier 1 capital ratio (consolidated) ((C)/(L)) Tier 1 capital ratio (consolidated) ((G)/(L)) Total capital ratio (consolidated) ((K)/(L))	2,490,509 19.99%		484,905 12,983 4,914 5 8,063 - 2,489,517	
Total capital (* 59 Risk weighted** 60 Capital ratio (c 61 62 63 Regulatory adj	TC = T1 + T2) Total capital (TC = T1 + T2) ((G) + (J)) (K) assets (S) 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) consolidated) Common Equity Tier 1 capital ratio (consolidated) ((C)/(L)) Tier 1 capital ratio (consolidated) ((G)/(L)) Total capital ratio (consolidated) ((K)/(L)) justments (6)	2,490,509 19,99% 20.05% 20.28%		484,905 12,983 4,914 5 8,063 - 2,489,517 18.73% 18.73% 19.47%	
Total capital (* 59 Risk weighted** 60 Capital ratio (c 61 62 63 63	TC = T1 + T2) Total capital (TC = T1 + T2) ((G) + (J)) (K) assets (5) Total of items included in risk weighted assets subject to phase-out arrangements of which: intangible assets (net of related tax liability, excluding those relating to mortgage servicing rights) of which: deferred tax assets that rely on future profitability excluding those arising from temporary differences (net of related tax liability) of which: net defined benefit asset of which: investments in the capital banking, financial and insurance entities Risk weighted assets (L) consolidated) Common Equity Tier 1 capital ratio (consolidated) ((C)/(L)) Tier 1 capital ratio (consolidated) ((G)/(L)) Total capital ratio (consolidated) ((K)/(L))	2,490,509 19,99% 20.05%		484,905 12,983 4,914 5 8,063 - 2,489,517 18.73% 18.73%	
Total capital (* 59) Risk weighted 60 Capital ratio (c 61 62 63 Regulatory adj 72	TC = T1 + T2) Total capital (TC = T1 + T2) ((G) + (J)) (K) assets (S) 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) consolidated) Common Equity Tier 1 capital ratio (consolidated) ((C)/(L)) Tier 1 capital ratio (consolidated) ((G)/(L)) Total capital ratio (consolidated) ((K)/(L)) justments (6) Non-significant investments in the capital of other financials that are below the thresholds for	2,490,509 19,99% 20,05% 20,28%		484,905 12,983 4,914 5 8,063 - 2,489,517 18.73% 19.47%	
Total capital (* 59 Risk weighted** 60 Capital ratio (c 61 62 63 Regulatory adj	TC = T1 + T2) Total capital (TC = T1 + T2) ((G) + (J)) (K) assets (S) 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) consolidated) Common Equity Tier 1 capital ratio (consolidated) ((C)/(L)) Tier 1 capital ratio (consolidated) ((G)/(L)) Total capital ratio (consolidated) ((K)/(L)) justments (6) Non-significant investments in the capital of other financials that are below the thresholds for deduction (before risk weighting)	2,490,509 19,99% 20.05% 20.28%		484,905 12,983 4,914 5 8,063 - 2,489,517 18.73% 18.73% 19.47%	
Total capital (* 59) Risk weighted 60 Capital ratio (c 61 62 63 Regulatory adj 72	TC = T1 + T2) Total capital (TC = T1 + T2) ((G) + (J)) (K) assets (S) 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) consolidated) Common Equity Tier 1 capital ratio (consolidated) ((C)/(L)) Tier 1 capital ratio (consolidated) ((G)/(L)) Total capital ratio (consolidated) ((K)/(L)) justments (6) Non-significant investments in the capital of other financials that are below the thresholds for deduction (before risk weighting) Significant investments in the common stock of financials that are below the thresholds for deduction (before risk weighting) Mortgage servicing rights that are below the thresholds for deduction (before risk weighting)	2,490,509 19,99% 20,05% 20,28%		484,905 12,983 4,914 5 8,063 - 2,489,517 18.73% 19.47%	
Total capital (* 59) Risk weighted 60 Capital ratio (6 61 62 63 Regulatory adj 72	TC = T1 + T2) Total capital (TC = T1 + T2) ((G) + (J)) (K) assets (5) Total of items included in risk weighted assets subject to phase-out arrangements of which: intangible assets (net of related tax liability, excluding those relating to mortgage servicing rights) of which: deferred tax assets that rely on future profitability excluding those arising from temporary differences (net of related tax liability) of which: net defined benefit asset of which: investments in the capital banking, financial and insurance entities Risk weighted assets (L) consolidated) Common Equity Tier 1 capital ratio (consolidated) ((C)/(L)) Tier 1 capital ratio (consolidated) ((G)/(L)) Total capital ratio (consolidated) ((K)/(L)) justments (6) Non-significant investments in the capital of other financials that are below the thresholds for deduction (before risk weighting) Significant investments in the common stock of financials that are below the thresholds for deduction (before risk weighting) Mortgage servicing rights that are below the thresholds for deduction (before risk weighting) Deferred tax assets arising from temporary differences that are below the thresholds for deduction	2,490,509 19,99% 20.05% 20.28% 23,077 1,952		484,905 12,983 4,914 5 8,063 - 2,489,517 18,73% 19,47% 22,460 2,123	
Total capital (* 59 Risk weighted* 60 Capital ratio (6 61 62 63 Regulatory adj 72 73 74 75	TC = T1 + T2) Total capital (TC = T1 + T2) ((G) + (J)) (K) assets (S) 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) consolidated) Common Equity Tier 1 capital ratio (consolidated) ((C)/(L)) Tier 1 capital ratio (consolidated) ((G)/(L)) Total capital ratio (consolidated) ((K)/(L)) justments (6) Non-significant investments in the capital of other financials that are below the thresholds for deduction (before risk weighting) Significant investments in the common stock of financials that are below the thresholds for deduction (before risk weighting) Mortgage servicing rights that are below the thresholds for deduction (before risk weighting) Deferred tax assets arising from temporary differences that are below the thresholds for deduction (before risk weighting)	2,490,509 19,99% 20,05% 20,28%		484,905 12,983 4,914 5 8,063 - 2,489,517 18.73% 19.47%	
Total capital (* 59) Risk weighted 60 Capital ratio (c 61) 62 63 Regulatory adj 72 73 74 75 Provisions incl	TC = T1 + T2) Total capital (TC = T1 + T2) ((G) + (J)) (K) assets (S) 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) consolidated) Common Equity Tier 1 capital ratio (consolidated) ((C)/(L)) Tier 1 capital ratio (consolidated) ((G)/(L)) Total capital ratio (consolidated) ((K)/(L)) justments (6) Non-significant investments in the capital of other financials that are below the thresholds for deduction (before risk weighting) Significant investments in the common stock of financials that are below the thresholds for deduction (before risk weighting) Mortgage servicing rights that are below the thresholds for deduction (before risk weighting) Deferred tax assets arising from temporary differences that are below the thresholds for deduction (before risk weighting) luded in Tier 2 capital: instruments and provisions (7)	2,490,509 19,99% 20.05% 20.28% 23,077 1,952		484,905 12,983 4,914 5 8,063 - 2,489,517 18.73% 19.47% 22,460 2,123 - 14,494	
Total capital (* 59) Risk weighted 60 Capital ratio (c 61 62 63 Regulatory adj 72 73 74 75 Provisions incl 76	TC = T1 + T2) Total capital (TC = T1 + T2) ((G) + (J)) (K) assets (S) 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) consolidated) Common Equity Tier 1 capital ratio (consolidated) ((C)/(L)) Tier 1 capital ratio (consolidated) ((G)/(L)) Total capital ratio (consolidated) ((K)/(L)) justments (6) Non-significant investments in the capital of other financials that are below the thresholds for deduction (before risk weighting) Significant investments in the common stock of financials that are below the thresholds for deduction (before risk weighting) Mortgage servicing rights that are below the thresholds for deduction (before risk weighting) Deferred tax assets arising from temporary differences that are below the thresholds for deduction (before risk weighting) Provisions (general allowance for loan losses)	2,490,509 19.99% 20.05% 23,077 1,952 		484,905 12,983 4,914 5 8,063 - 2,489,517 18.73% 19.47% 22,460 2,123 - 14,494	
Total capital (** 59 Risk weighted 60 Capital ratio (c 61 62 63 Regulatory adj 72 73 74 75 Provisions incl 76 77	TC = T1 + T2) Total capital (TC = T1 + T2) ((G) + (J)) (K) assets (S) 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) 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 (consolidated) ((K)/(L)) justments (6) Non-significant investments in the capital of other financials that are below the thresholds for deduction (before risk weighting) Significant investments in the common stock of financials that are below the thresholds for deduction (before risk weighting) Mortgage servicing rights that are below the thresholds for deduction (before risk weighting) Deferred tax assets arising from temporary differences that are below the thresholds for deduction (before risk weighting) Preferred tax assets arising from temporary differences that are below the thresholds for deduction (before risk weighting)	2,490,509 19,99% 20.05% 20.28% 23,077 1,952		484,905 12,983 4,914 5 8,063 - 2,489,517 18.73% 19.47% 22,460 2,123 - 14,494	
Total capital (* 59) Risk weighted 60 Capital ratio (6) 61 62 63 Regulatory adj 72 73 74 75 Provisions incl 76	TC = T1 + T2) Total capital (TC = T1 + T2) ((G) + (J)) (K) assets (S) Total of items included in risk weighted assets subject to phase-out arrangements of which: intrangible 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) consolidated) Common Equity Tier 1 capital ratio (consolidated) ((C)/(L)) Tier 1 capital ratio (consolidated) ((G)/(L)) Total capital ratio (consolidated) ((K)/(L)) justments (6) Non-significant investments in the capital of other financials that are below the thresholds for deduction (before risk weighting) Significant investments in the common stock of financials that are below the thresholds for deduction (before risk weighting) Mortgage servicing rights that are below the thresholds for deduction (before risk weighting) Deferred tax assets arising from temporary differences that are below the thresholds for deduction (before risk weighting) Indeed in Tier 2 capital: instruments and provisions (7) Provisions (general allowance for loan losses) Provisions eligible for inclusion in Tier 2 in respect of exposures subject to internal ratings-based	2,490,509 19.99% 20.05% 23,077 1,952 		484,905 12,983 4,914 5 8,063 - 2,489,517 18.73% 19.47% 22,460 2,123 - 14,494	
Go Capital ratio (control of the control of the con	TC = T1 + T2) Total capital (TC = T1 + T2) ((G) + (J)) (K) assets (S) 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) 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 (consolidated) ((K)/(L)) justments (6) Non-significant investments in the capital of other financials that are below the thresholds for deduction (before risk weighting) Significant investments in the common stock of financials that are below the thresholds for deduction (before risk weighting) Mortgage servicing rights that are below the thresholds for deduction (before risk weighting) Deferred tax assets arising from temporary differences that are below the thresholds for deduction (before risk weighting) Preferred tax assets arising from temporary differences that are below the thresholds for deduction (before risk weighting)	2,490,509 19.99% 20.05% 23,077 1,952 		484,905 12,983 4,914 5 8,063 - 2,489,517 18.73% 19.47% 22,460 2,123 - 14,494	
Frovisions incl 79 Risk weighted 60 Capital ratio (c 61 62 63 Regulatory adj 72 73 74 75 Provisions incl 76 77 78	TC = T1 + T2) Total capital (TC = T1 + T2) ((G) + (J)) (K) assets (S) 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: interpreted 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: intestments in the capital banking, financial and insurance entities Risk weighted assets (L) consolidated) Common Equity Tier 1 capital ratio (consolidated) ((C)/(L)) Tier 1 capital ratio (consolidated) ((G)/(L)) Total capital ratio (consolidated) ((K)/(L)) justments (6) Non-significant investments in the capital of other financials that are below the thresholds for deduction (before risk weighting) Significant investments in the common stock of financials that are below the thresholds for deduction (before risk weighting) Mortgage servicing rights that are below the thresholds for deduction (before risk weighting) Deferred tax assets arising from temporary differences that are below the thresholds for deduction (before risk weighting) udded in Tier 2 capital: instruments and provisions (7) Provisions (general allowance for loan losses) Cap on inclusion of provisions (general allowance for loan losses) Provisions eligible for inclusion in Tier 2 in respect of exposures subject to internal ratings-based approach (prior to application of cap) (if the amount is negative, report as "nil")	2,490,509 19,99% 20,05% 20,28% 23,077 1,952 10,086 52 1,218		484,905 12,983 4,914 5 8,063 - 2,489,517 18,73% 19,47% 22,460 2,123 - 14,494 139 1,247	
Frovisions incl 79 Risk weighted 60 Capital ratio (c 61 62 63 Regulatory adj 72 73 74 75 Provisions incl 76 77 78	TC = T1 + T2) Total capital (TC = T1 + T2) ((G) + (J)) (K) assets (S) 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: intered 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) consolidated) Common Equity Tier 1 capital ratio (consolidated) ((C)/(L)) Tier 1 capital ratio (consolidated) ((G)/(L)) Tiotal capital ratio (consolidated) ((K)/(L)) justments (6) Non-significant investments in the capital of other financials that are below the thresholds for deduction (before risk weighting) Significant investments in the common stock of financials that are below the thresholds for deduction (before risk weighting) Deferred tax assets arising from temporary differences that are below the thresholds for deduction (before risk weighting) Deferred tax assets arising from temporary differences that are below the thresholds for deduction (before risk weighting) Indeed in Tier 2 capital: instruments and provisions (7) Provisions (general allowance for loan losses) Provisions eligible for inclusion in Tier 2 in respect of exposures subject to internal ratings-based approach (prior to application of cap) (if the amount is negative, report as "nil") Cap for inclusion of provisions in Tier 2 under internal ratings-based approach ments subject to phase-out arrangements (8) Current cap on ATI instruments subject to phase-out arrangements	2,490,509 19,99% 20,05% 20,28% 23,077 1,952 10,086 52 1,218		484,905 12,983 4,914 5 8,063 - 2,489,517 18,73% 19,47% 22,460 2,123 - 14,494 139 1,247	
Total capital (** 59 Risk weighted* 60 Capital ratio (** 61 62 63 Regulatory adj 72 73 74 75 Provisions incl 76 77 78 79 Capital instrum 82	TC = T1 + T2) Total capital (TC = T1 + T2) ((G) + (J)) (K) assets (S) 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: interpreted tax assets that rely on future profitability excluding those arising from temporary differences (net of related tax liability) of which: deferred tax assets that rely on future profitability excluding those arising from temporary differences (net of related tax liability) of which: net defined benefit asset of which: interpreted in the capital banking, financial and insurance entities Risk weighted assets (L) consolidated) Common Equity Tier 1 capital ratio (consolidated) ((C)/(L)) Tier 1 capital ratio (consolidated) ((K)/(L)) justments (6) Non-significant investments in the capital of other financials that are below the thresholds for deduction (before risk weighting) Significant investments in the common stock of financials that are below the thresholds for deduction (before risk weighting) Mortgage servicing rights that are below the thresholds for deduction (before risk weighting) Deferred tax assets arising from temporary differences that are below the thresholds for deduction (before risk weighting) luded 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 (general allowance for loan) (if the amount is negative, report as "nil") Cap for inclusion of provisions in Tier 2 under internal ratings-based approach (prior to application of cap) (if the amount is negative, report as "nil") Carpent cap on ATI instruments subject to phase-out arrangements Amount excluded from ATI due to cap (excess over cap after redemptions and maturities) (if the	2,490,509 19,99% 20,05% 20,28% 23,077 1,952 10,086 52 1,218		484,905 12,983 4,914 5 8,063 - 2,489,517 18,73% 19,47% 22,460 2,123 - 14,494 139 1,247	
Total capital (* 59) Risk weighted 60 Capital ratio (c 61 62 63 Regulatory adj 72 73 74 75 Provisions incl 76 77 78 79 Capital instrun 82 83	TC = T1 + T2) Total capital (TC = T1 + T2) ((G) + (J)) (K) assets (5) Total of items included in risk weighted assets subject to phase-out arrangements of which: intangible assets (net of related tax liability, excluding those relating to mortgage servicing rights) of which: deferred tax assets that rely on future profitability excluding those arising from temporary differences (net of related tax liability) of which: net defined benefit asset of which: investments in the capital banking, financial and insurance entities Risk weighted assets (L) consolidated) Common Equity Tier 1 capital ratio (consolidated) ((C)/(L)) Tier 1 capital ratio (consolidated) ((G)/(L)) Total capital ratio (consolidated) ((K)/(L)) justments (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) Inded in Tier 2 capital: instruments and provisions (7) Provisions (general allowance for loan losses) Cap on inclusion of provisions (general allowance for loan losses) Provisions eligible for inclusion in Tier 2 in respect of exposures subject to internal ratings-based approach (prior to application of cap) (if the amount is negative, report as "nil") Cap for inclusion of provisions in Tier 2 under internal ratings-based approach (prior to application of cap) (if the amount is negative, report as "nil") Cap for inclusion of provisions in Tier 2 under internal ratings-based approach (prior to application of cap) (if the amount is negative, report as "nil") Cap for inclusion of provisions in Tier 2 under internal ratings-based approach (prior to application of cap) (if the amount is negative, report as "nil")	2,490,509 19.99% 20.05% 20.28% 23,077 1,952 - 10,086 52 1,218 - 12,436		12,983 4,914 5 8,063	
Total capital (** 59 Risk weighted* 60 Capital ratio (** 61 62 63 Regulatory adj 72 73 74 75 Provisions incl 76 77 78 79 Capital instrum 82	TC = T1 + T2) Total capital (TC = T1 + T2) ((G) + (J)) (K) assets (S) 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) consolidated) Common Equity Tier 1 capital ratio (consolidated) ((C)/(L)) Tier 1 capital ratio (consolidated) ((G)/(L)) Total capital ratio (consolidated) ((K)/(L)) justments (6) Non-significant investments in the capital of other financials that are below the thresholds for deduction (before risk weighting) Significant investments in the common stock of financials that are below the thresholds for deduction (before risk weighting) Mortgage servicing rights that are below the thresholds for deduction (before risk weighting) Deferred tax assets arising from temporary differences that are below the thresholds for deduction (before risk weighting) uded in Tier 2 capital: instruments and provisions (7) Provisions (general allowance for loan losses) Cap on inclusion of provisions (general allowance for loan losses) Provisions eligible for inclusion in Tier 2 in respect of exposures subject to internal ratings-based approach (prior to application of cap) (if the amount is negative, report as "nil") Cap for inclusion of provisions in Tier 2 under internal ratings-based approach ments subject to phase-out arrangements Amount excluded from AT1 due to cap (excess over cap after redemptions and maturities) (if the amount is negative, report as "nil") Current cap on T2 instruments subject to phase-out arrangements	2,490,509 19,99% 20,05% 20,28% 23,077 1,952 10,086 52 1,218		484,905 12,983 4,914 5 8,063 - 2,489,517 18,73% 19,47% 22,460 2,123 - 14,494 139 1,247	
Total capital (* 59) Risk weighted 60 Capital ratio (c 61 62 63 Regulatory adj 72 73 74 75 Provisions incl 76 77 78 79 Capital instrun 82 83	TC = T1 + T2) Total capital (TC = T1 + T2) ((G) + (J)) (K) assets (5) Total of items included in risk weighted assets subject to phase-out arrangements of which: intangible assets (net of related tax liability, excluding those relating to mortgage servicing rights) of which: deferred tax assets that rely on future profitability excluding those arising from temporary differences (net of related tax liability) of which: net defined benefit asset of which: investments in the capital banking, financial and insurance entities Risk weighted assets (L) consolidated) Common Equity Tier 1 capital ratio (consolidated) ((C)/(L)) Tier 1 capital ratio (consolidated) ((G)/(L)) Total capital ratio (consolidated) ((K)/(L)) justments (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) Inded in Tier 2 capital: instruments and provisions (7) Provisions (general allowance for loan losses) Cap on inclusion of provisions (general allowance for loan losses) Provisions eligible for inclusion in Tier 2 in respect of exposures subject to internal ratings-based approach (prior to application of cap) (if the amount is negative, report as "nil") Cap for inclusion of provisions in Tier 2 under internal ratings-based approach (prior to application of cap) (if the amount is negative, report as "nil") Cap for inclusion of provisions in Tier 2 under internal ratings-based approach (prior to application of cap) (if the amount is negative, report as "nil") Cap for inclusion of provisions in Tier 2 under internal ratings-based approach (prior to application of cap) (if the amount is negative, report as "nil")	2,490,509 19.99% 20.05% 20.28% 23,077 1,952 - 10,086 52 1,218 - 12,436		12,983 4,914 5 8,063	