## **Composition of Capital Disclosure**

Mizuho Financial Group [Consolidated] As of March 31, 2022

(in million yen, except percentage)

Common types   Text   cquiril minimum and eleverent   December 31, 2022   And of December 31, 2022   And of December 32, 2023   Performance 12, 2023   Perform	CC1 C		ing of Conital Disclosure		(in million yen, exc	ept percentage)
Part   Part   Septimal   Septimal   Part   Sep	CC1:Co	omposit	ion of Capital Disclosure		h	
Secretary   Secr	Rasel III	т		ä	D	C
Common Figure To 1 capital insurances and receives (1)   1.075, 508   1.077, 11.07   1.072,			Items	As of March 31 2022		
1-2-11-20	Templa			715 Of William 51, 2022	2021	Template CC2
1-2-11-20	Commo	n Equit	v Tier 1 capital: instruments and reserves (1)			
1				8.028.508	8.077.116	
2						
1						
25				, ,		
The State of the Control of the Co						
Description rights to commons shares   9.9   3.5				101,512	-	
Accommandate of other comprehensive success and other discharcher leseves	11	b		94	95	
Common bases equited based by substitutions and held by third parties (amount allowed in group  CETT)  Common Equity First ( capital instruments and reserves (A)  Sept. 277  Common Equity First ( capital instruments and reserves (A)  Sept. 277  Total integables seeks (not of related as liability, excluding those relating to mortage servicing rights (not of related as liability).  Sept. 278  Sept. 278  Sept. 278  Sept. 278  Deferred as a seeks that rely on fining profitability excluding those artising from temporary districts in liability.  Deferred as a seeks that rely on fining profitability excluding those artising from temporary districts (164371)  Listen Common Equity First (164371)  Deferred gains or losses on derivatives under hedge accounting.  (164371)  Listen Common Equity First (164371)  Securitazion gain on sale  Securitazion gain on sale  Total Common Equity First (164371)  Securitazion gain on sale  Securitazion gain on sale  Total Common Equity First (164371)  Securitazion gain on sale  Total Common Equity First (164371)  Securitazion gain on sale  Total Common Equity First (164371)  Securitazion gain on sale  Total Common Equity First (164371)  Securitazion gain on sale  Total Common Equity First (164371)  Securitazion gain on sale  Total Common Equity First (164371)  Securitazion gain on sale  Total Common Equity First (164371)  Securitazion gain on sale  Total Common Equity First (164371)  Securitazion gain on sale  Total Common Equity First (164371)  Securitazion gain on sale  Total Common Equity First (164371)  Securitazion gain on sale  Total Common Equity First (164371)  Securitazion gain on sale  Total Common Equity First (164371)  Securitazion gain on sale  Total Common Equity First (164371)  Securitazion gain on sale  Total Common Equity First (164371)  Securitazion gain on sale  Total Common Equity First (164371)  Securitazion gain on sale  Total Common Equity First (164371)  Securitazion gain on sale  Total Common Equity First (164371)  Securitazion gain on sale  Total Common Equity Fi			1 6			(a)
Common Equity Test   capital: instruments and reverses (A)			*	· · · · · · · · · · · · · · · · · · ·		()
Common Equation For Template Institutioners and reserves (A)	5	5		16,937	17,020	
Section   Common Equal Test   Capital or gualatory adjustments (2)	6	5	·	8,992,737	9.303.139	
Total imagelike awes (set of related tax liability, excluding those relating to mortgage servicing plays)  8	Commo	n Equit		- , ,	.,,	
Fights   F						
of which other intangibles other than goodwill and mortgage servicing rights (set of related quality in tability)  of the processor of related and tability)  into difference (set of related and tability)  11 Deformed pains or buses on derivatives under hedge accounting  12 Shortfall of eligible provisions to expected bookses  13 Securitization gain or sale  13 Securitization gain or sale  14 Gains and looses the text changes in own credit risk on fair valued liabilities  15 Not defined hearlf asset  16 Investments in own diseases in count or relative tisk on fair valued liabilities  17 A T T Shortfall  18 Reciprocal cross-holdings in countous equity  19 Part of the provision of	8+	⊦9		451,288	442,271	
of which other intangibles other than goodwill and mortgage servicing rights (not of related in lability)  10 Deferred as assets that rely on future portfaibility excluding those arising from temporary  11 Assets 12 Shortfail of eightip provision to expected bases  12 Shortfail of eightip provision to expected bases  13 Securitariation gain on sule  14 Gains and losses due to changes in own credit risk on fair valued liabilities  15 Not defined hearlf asset  16 Investments in own sharest excluding those reported in the net assets section)  17 Reciprocal cross-holdings an common epity  18 Reciprocal cross-holdings in common epity  19 Page 20-21  19 Page 20-21  19 Page 20-21  20 For the investment is a first and the common stock of the common stock of the saved shade does not on more than 10% of the issued share capital (amount above the 10% dropes) and the common stock of financials of which integrates graving in gain as a string from temporary differences out of estated tax liability)  21 For the investment is the common stock of financials  22 For the common factory of the common stock of financials  23 For which is significant investments in the common stock of financials  24 For which mortgage servicing rights  25 For the common factory of the common stock of financials  26 For which is significant investments in the common stock of financials  27 Regionary adjustments, split the Common factory of the investment of the common stock of financials  28 Common Equity Tet Cupital regulatory adjustments (bill)  29 Common Equity Tet Cupital regulatory adjustments (bill)  20 Common Equity Tet Cupital regulatory adjustments (bill)  20 Common Equity Tet Cupital regulatory adjustments (bill)  21 For Equital Internuments (bill)  22 Common Equity Tet Cupital regulatory adjustments (bill)  23 Common Equity Tet Cupital internuments by reclaid stock surplus of which characters and other equivalent entities  24 For patient Equity adjustments (bill)  25 Common Equity Tet Cupital regulatory adjustments (bill)  26 For which int	8	3	of which: goodwill (net of related tax liability, including those equivalent)	62,978	63,992	
				· · · · · · · · · · · · · · · · · · ·		
Deferred tax saces that rely on future portiability excluding those arising from temporary   12,685   23,920	9	)		388,310	378,279	
11		0	**			
11   Deferred gains or losses on derivatives under hedge accounting   (44,371)   (45,404)	10	U		12,685	23,920	
12   Shortfall of eligible provisions   1   1   1   1   1   1   1   1   1	1	1	*1	(164.371)	(43.404)	
13   Securitization gain on sale   7   7   7   7   7   7   7   7   7				(-0.,071)	(15,104)	
14   Gains and losses due to changes in own credit risk on fair valued liabilities   599,288   634,175     15   Not defined benefit asset   599,288   634,175     16   Investments in own shares (excluding those reported in the net assets section)   2,215   1,245     17   Reciprocal cross-beldings in common equity     18   Investments in the copital of franking, financial and insurance entities that are outside the cope of regularony consolidation, not of alighbe deep repositions, where the bank does not own more than 10% of the issued share capital (amount above the 10% threshold)     19+20-21				7	7	
15			ů .			
17   Reciprocal cross-holding in common requirity	1.5	5		,		
1   Reciprocal cross-boldings in common equity	10	6				
Investments in the capital of banking, financial and insurance entities that are outside the scope of end production, and of eligible short prositions, where the bank does not own more than 10% of the issued share capital (amount above the 10% fireshold)  19+20+21. Amount exceeding the 10% threshold on specified items  of which mortgage servicing rights  of which defined the season of the servicing rights  of which defined the season of the servicing rights  of which defined the season of the servicing rights  and provided the servicing rights  and provided the servicing rights  and provided the servicing rights  of which defined the season of the servicing rights  of which defined the season of the servicing rights  and provided the servicing rights  and provided the servici	11	7		-	_	
19-20-721						
1912-07-12   1920-07-12   192	18	8		-	-	
199-20-21   Amount exceeding the 10% introduction specified items						
19	19+20	0+21	-	-	_	
20	19	9		-	_	
21	20	0		-	-	
Amount exceeding the 15% threshold on specified items	2	1		-	_	
23   24   25   25   25   25   25   25   25	22	2		-	_	
24   Section   Fig. 2   Section	23	3		-	_	
25	24	4	· ·	-	-	
Regulatory adjustments applied to Common Equity Tier I due to insufficient Additional Tier I and Tier 2 to cover deductions   1.076,854				-		
Tier 2 to cover deductions						
28   Common Equity Tier 1 capital: regulatory adjustments (B)   925,457   1,076,854	27	7	• • • • • • • • • • • • • • • • • • • •	-	-	
Common Equity Tier   capital (CET1)     29	28	8		925.457	1.076.854	
Additional Tier   capital (CET1) ((A)-(B)) (C)   8.067,279   8.226,284				723,137	1,070,021	
Additional Tier   capital: instruments (3)				8 067 279	8 226 284	
31a   Directly issued qualifying Additional Tier 1 instruments plus related stock surplus of which: classified as equity under applicable accounting standards and the breakdown				0,007,277	0,220,201	
31a   classified as equity under applicable accounting standards and the breakdown						
31b   Subscription rights to Additional Tier 1 instruments   1,643,000   1,6		31a		-	-	
32   Directly issued qualifying Additional Tier 1 instruments plus related stock surplus of which: classified as liabilities under applicable accounting standards   Qualifying Additional Tier 1 instruments plus related stock surplus issued by special purpose vehicles and other equivalent entities   20,607   22,441	1 }	31h		_	-	
32   classified as liabilities under applicable accounting standards   1,643,000   1,643,000	30	310	1 0			
Qualifying Additional Tier 1 instruments plus related stock surplus issued by special purpose vehicles and other equivalent entities  34-35 Additional Tier 1 instruments issued by subsidiaries and held by third parties (amount allowed in group AT1)  33+35 Eligible Tier 1 capital instruments subject to phase-out arrangements included in Additional Tier 1  33 of which: directly issued capital instruments subject to phase out from Additional Tier 1  35 of which: instruments issued by subsidiaries subject to phase out from Additional Tier 1  36 Additional Tier 1 capital: instruments (D)  37 Investments in own Additional Tier 1 instruments  37 Investments in own Additional Tier 1 instruments  38 Reciprocal cross-holdings in Additional Tier 1 instruments  39 Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued common share capital of the entity (amount above 10% threshold)  40 Significant investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation (net of eligible short positions)  42 Regulatory adjustments applied to Additional Tier 1 due to insufficient Tier 2 to cover deductions  43 Additional Tier 1 capital: regulatory adjustments (E)  44 Additional Tier 1 capital ((D)-(E)) (F)  45 Infection Tier 1 capital ((D)-(E)) (F)  46 Additional Tier 1 capital ((D)-(E)) (F)  47 Infection Tier 1 capital ((D)-(E)) (F)  48 Additional Tier 1 capital ((D)-(E)) (F)  49 Additional Tier 1 capital ((D)-(E)) (F)  40 Additional Tier 1 capital ((D)-(E)) (F)  41 (Additional Tier 1 capital (T)-(ET) (T)	-	32		1,643,000	1,643,000	
and other equivalent entities  34-35 Additional Tier 1 instruments issued by subsidiaries and held by third parties (amount allowed in group AT1)  33+35 Eligible 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  36 Additional Tier 1 capital: regulatory adjustments  37 Investments in own Additional Tier 1 instruments  10 Investments in own Additional Tier 1 instruments  11 Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued common share capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation (net of eligible short positions)  40 Significant investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation (net of eligible short positions)  42 Regulatory adjustments applied to Additional Tier 1 due to insufficient Tier 2 to cover deductions  43 Additional Tier 1 capital (Tapital (regulatory adjustments (E)  44 Additional Tier 1 capital (TD)-(E)) (F)  1,646,011 1,650,345  Tier 1 capital (T1 = CET1 + AT1)						
Additional Tier 1 instruments issued by subsidiaries and held by third parties (amount allowed in group AT1)  33+35 Eligible 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 from Additional Tier 1 capital: instruments issued by subsidiaries subject to phase out / of which: instruments issued by subsidiaries subject to phase out /				-	-	
Sar-33   group AT1			*			
Eligible Tier 1 capital instruments subject to phase-out arrangements included in Additional Tier 1  apital: 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  of which: instruments issued by subsidiaries subject to phase out  of which: instruments issued by subsidiaries subject to phase out  of which: instruments issued by subsidiaries subject to phase out  of which: instruments issued by subsidiaries subject to phase out  of which: instruments issued by subsidiaries subject to phase out  of which: instruments issued by subsidiaries subject to phase out  of which: instruments issued by subsidiaries subject to phase out from Additional Tier 1  of which: instruments is subject to phase out from Additional Tier 1  of which: instruments is ubject to phase out from Additional Tier 1  of which: instruments in the capital instruments (D)  Additional Tier 1 capital of banking instruments  of Licosynthy and the regulatory adjustments applied to Additional Tier 1 due to insufficient Tier 2 to cover deductions  of the issued common share capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation (net of eligible short positions)  40 Significant investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation (net of eligible short positions)  42 Regulatory adjustments applied to Additional Tier 1 due to insufficient Tier 2 to cover deductions  of the issued common share capital of the entity (amount above 10% threshold)  15,095  15,095  15,095  16,603,401  16,603,607  1,665,441  16,603,607  1,665,441  16,603,607  1,665,441  1,663,607  1,665,441  1,663,607  1,665,441  1,663,607  1,665,441  1,663,607  1,665,441  1,663,607  1,665,441  1,663,607  1,665,441  1,663,607  1,663,607  1,665,441  1,663,607  1,665,441  1,663,607  1,665,441  1,663,607  1,665,441  1,665,407  1,665,407  1,665,407  1,665,407	34-	-35		20,607	22,441	
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  36 Additional Tier 1 capital: instruments (D)  Additional Tier 1 capital: instruments (D)  Additional Tier 1 capital: regulatory adjustments  37 Investments in own Additional Tier 1 instruments  38 Reciprocal cross-holdings in Additional Tier 1 instruments  Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued common share capital of the entity (amount above 10% threshold)  40 Significant investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation (net of eligible short positions)  42 Regulatory adjustments applied to Additional Tier 1 due to insufficient Tier 2 to cover deductions  43 Additional Tier 1 capital: regulatory adjustments (E)  Additional Tier 1 capital (AT1)  44 Additional Tier 1 capital ((D)-(E)) (F)  1,646,011 1,650,345  Tier 1 capital (T1 = CET1 + AT1)	<b>—</b>					
Of which: directly issued capital instruments subject to phase out from Additional Tier 1	33+	⊦35		/	-	
35	31	3		/	_	
36 Additional Tier 1 capital: instruments (D) 1,663,607 1,665,441  Additional Tier 1 capital: regulatory adjustments  37 Investments in own Additional Tier 1 instruments 900  38 Reciprocal cross-holdings in Additional Tier 1 instruments  Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued common share capital of the entity (amount above 10% threshold)  40 Significant investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation (net of eligible short positions)  42 Regulatory adjustments applied to Additional Tier 1 due to insufficient Tier 2 to cover deductions  43 Additional Tier 1 capital: regulatory adjustments (E)  Additional Tier 1 capital (ATI)  44 Additional Tier 1 capital ((D)-(E)) (F)  Tier 1 capital (T1 = CET1 + ATI)				/		
Additional Tier 1 capital: regulatory adjustments  37 Investments in own Additional Tier 1 instruments  38 Reciprocal cross-holdings in Additional Tier 1 instruments  Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued common share capital of the entity (amount above 10% threshold)  40 Significant investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation (net of eligible short positions)  42 Regulatory adjustments applied to Additional Tier 1 due to insufficient Tier 2 to cover deductions  43 Additional Tier 1 capital: regulatory adjustments (E)  44 Additional Tier 1 capital (AT1)  44 Additional Tier 1 capital ((D)-(E)) (F)  Tier 1 capital (T1 = CET1 + AT1)				1 663 607	1 665 4/1	
37 Investments in own Additional Tier 1 instruments  38 Reciprocal cross-holdings in Additional Tier 1 instruments  Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued common share capital of the entity (amount above 10% threshold)  40 Significant investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation (net of eligible short positions)  42 Regulatory adjustments applied to Additional Tier 1 due to insufficient Tier 2 to cover deductions  43 Additional Tier 1 capital: regulatory adjustments (E)  44 Additional Tier 1 capital (AT1)  44 Additional Tier 1 capital ((D)-(E)) (F)  55 Inceptable (D)-(E) (F)  56 Inceptable (D)-(E) (F)  57 Inceptable (D)-(E) (F)  58 Inceptable (D)-(E) (F)  58 Inceptable (D)-(E) (F)  59 Inceptable (D)-(E) (F)  59 Inceptable (D)-(E) (F)  50 Inceptable (D)-(E) (F)  51 Inceptable (D)-(E) (F)  52 Inceptable (D)-(E) (F)  53 Inceptable (D)-(E) (F)  54 Inceptable (D)-(E) (F)  55 Inceptable (D)-(E) (F)  56 Inceptable (D)-(E) (F)  57 Inceptable (D)-(E) (F)  58 Inceptable (D)-(E) (F)  59 Inceptable (D)-(E) (F)  59 Inceptable (D)-(E) (F)  59 Inceptable (D)-(E) (F)  59 Inceptable (D)-(E) (F)  50 Inceptable (D)-(E) (F)  51 Inceptable (				1,003,007	1,005,741	
Reciprocal cross-holdings in Additional Tier 1 instruments  Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued common share capital of the entity (amount above 10% threshold)  40 Significant investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation (net of eligible short positions)  42 Regulatory adjustments applied to Additional Tier 1 due to insufficient Tier 2 to cover deductions  43 Additional Tier 1 capital: regulatory adjustments (E)  Additional Tier 1 capital (AT1)  44 Additional Tier 1 capital ((D)-(E)) (F)  Tier 1 capital (T1 = CET1 + AT1)			1 0 7 7	900		T
Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued common share capital of the entity (amount above 10% threshold)  40 Significant investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation (net of eligible short positions)  42 Regulatory adjustments applied to Additional Tier 1 due to insufficient Tier 2 to cover deductions  43 Additional Tier 1 capital: regulatory adjustments (E)  44 Additional Tier 1 capital (AT1)  45 Additional Tier 1 capital (ID)-(E)) (F)  46 Additional Tier 1 capital (ID)-(E)) (F)  57 I,646,011 I,650,345  Tier 1 capital (T1 = CET1 + AT1)				-		
regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued common share capital of the entity (amount above 10% threshold)  40 Significant investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation (net of eligible short positions)  42 Regulatory adjustments applied to Additional Tier 1 due to insufficient Tier 2 to cover deductions  43 Additional Tier 1 capital: regulatory adjustments (E)  44 Additional Tier 1 capital (AT1)  45 Additional Tier 1 capital ((D)-(E)) (F)  46 Additional Tier 1 capital ((D)-(E)) (F)  47 Additional Tier 1 capital (T1 = CET1 + AT1)						
of the issued common share capital of the entity (amount above 10% threshold)  40 Significant investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation (net of eligible short positions)  42 Regulatory adjustments applied to Additional Tier 1 due to insufficient Tier 2 to cover deductions  43 Additional Tier 1 capital: regulatory adjustments (E)  44 Additional Tier 1 capital (AT1)  44 Additional Tier 1 capital ((D)-(E)) (F)  Tier 1 capital (T1 = CET1 + AT1)	30	9		_	_	
Significant investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation (net of eligible short positions)  42 Regulatory adjustments applied to Additional Tier 1 due to insufficient Tier 2 to cover deductions  43 Additional Tier 1 capital: regulatory adjustments (E)  44 Additional Tier 1 capital (AT1)  44 Additional Tier 1 capital ((D)-(E)) (F)  Tier 1 capital (T1 = CET1 + AT1)	3	-		-	-	
scope of regulatory consolidation (net of eligible short positions)  42 Regulatory adjustments applied to Additional Tier 1 due to insufficient Tier 2 to cover deductions  43 Additional Tier 1 capital: regulatory adjustments (E)  44 Additional Tier 1 capital (AT1)  44 Additional Tier 1 capital ((D)-(E)) (F)  Tier 1 capital (T1 = CET1 + AT1)	<b>—</b>					
42       Regulatory adjustments applied to Additional Tier 1 due to insufficient Tier 2 to cover deductions       -       -         43       Additional Tier 1 capital: regulatory adjustments (E)       17,595       15,095         Additional Tier 1 capital (AT1)       1,646,011       1,650,345         44       Additional Tier 1 capital ((D)-(E)) (F)       1,646,011       1,650,345         Tier 1 capital (T1 = CET1 + AT1)	40		•	16,695	15,095	
43 Additional Tier 1 capital: regulatory adjustments (E) 17,595 15,095   Additional Tier 1 capital (AT1)  44 Additional Tier 1 capital ((D)-(E)) (F) 1,646,011 1,650,345   Tier 1 capital (T1 = CET1 + AT1)	A*	2				-
Additional Tier 1 capital (AT1)  44 Additional Tier 1 capital ((D)-(E)) (F)  1,646,011 1,650,345  Tier 1 capital (T1 = CET1 + AT1)				17 505	15.005	
44 Additional Tier 1 capital ((D)-(E)) (F) 1,646,011 1,650,345 Tier 1 capital (T1 = CET1 + AT1)				17,595	15,095	
Tier 1 capital (T1 = CET1 + AT1)				1 646 011	1 650 245	ı
				1,040,011	1,050,345	
72   HeLL capital (11 = CELL+ ALL) ((C)+(F)) (C)   9,713,290   9,876,630		_		0.712.200	0.076.620	
	4.	٥	1101 1 Capital (11 – CE11 + A11) ((C)+(F)) (U)	7,/15,290	7,870,030	I

(in million yen, except percentage)

CC1.Composit	ion of Conital Disalogura		(in million yen, exc	
•	ion of Capital Disclosure	a	b	С
Basel III Template No.	Items	As of March 31, 2022	As of December 31, 2021	Reference to Template CC2
Tier 2 capital: i	nstruments and provisions (4)			1
	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	1,371,349	1,531,383	
	Tier 2 instruments plus related stock surplus issued by special purpose vehicles and other equivalent	73,064	77,152	
40.40	entities	·	·	
48-49	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:	8,038	8,536	
47+49	instruments and provisions	/	168,706	
47	of which: directly issued capital instruments subject to phase out from Tier 2	/	18,054	
49	of which: instruments issued by subsidiaries subject to phase out	/	150,651	
50	Total of general allowance for loan losses and eligible provisions included in Tier 2	191,064	60,890	
50a	of which: general allowance for loan losses	5,480	3,863	
50b	of which: eligible provisions	185,583	57,027	
	Tier 2 capital: instruments and provisions (H) egulatory adjustments (5)	1,643,515	1,846,669	
52	Investments in own Tier 2 instruments	4,606	6,310	
53	Reciprocal cross-holdings in Tier 2 instruments and other TLAC liabilities	,500	-	
54	Investments in the capital and other TLAC liabilities of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does			
	not own more than 10% of the issued common share capital of the entity (amount above the 10% threshold)			
54a	Investments in the other TLAC liabilities of banking, financial and insurance entities that are outside the scope of regulatory consolidation, where the bank does not own more than 10% of the issued common share capital of the entity: amount previously designated for the 5% threshold but that no	517	2,360	
55	longer meets the conditions  Significant investments in the capital and other TLAC liabilities of banking, financial and insurance			
	entities that are outside the scope of regulatory consolidation (net of eligible short positions)			
57	Tier 2 capital: regulatory adjustments (I)	5,123	8,670	
Tier 2 capital (* 58	12) Tier 2 capital (T2) ((H)-(I)) (J)	1,638,391	1,837,998	
Total capital (T		1,030,371	1,037,770	
59	Total capital (TC = T1 + T2) ((G) + (J)) (K)	11,351,682	11,714,628	
Risk weighted				
60	Risk weighted assets (L)	64,730,439	66,364,348	
Capital ratio an	d buffers (consolidated) (7)	12.460/	12 200/	
62	Common Equity Tier 1 capital ratio (consolidated) ((C)/(L)) Tier 1 capital ratio (consolidated) ((G)/(L))	12.46% 15.00%	12.39%	
63	Total capital ratio (consolidated) ((K)/(L))		14 88%	
64		17.53%	14.88% 17.65%	
	Total of bank CET1 specific buffer requirements	17.53% 3.51%		
65	of which: capital conservation buffer requirement	3.51% 2.50%	17.65% 3.51% 2.50%	
66	of which: capital conservation buffer requirement of which: countercyclical buffer requirement	3.51% 2.50% 0.01%	17.65% 3.51% 2.50% 0.01%	
66 67	of which: capital conservation buffer requirement of which: countercyclical buffer requirement of which: bank G-SIB/D-SIB additional requirements	3.51% 2.50% 0.01% 1.00%	17.65% 3.51% 2.50% 0.01% 1.00%	
66 67 68	of which: capital conservation buffer requirement of which: countercyclical buffer requirement of which: bank G-SIB/D-SIB additional requirements CET1 available after meeting the bank's minimum capital requirements	3.51% 2.50% 0.01%	17.65% 3.51% 2.50% 0.01%	
66 67	of which: capital conservation buffer requirement of which: countercyclical buffer requirement of which: bank G-SIB/D-SIB additional requirements CET1 available after meeting the bank's minimum capital requirements	3.51% 2.50% 0.01% 1.00%	17.65% 3.51% 2.50% 0.01% 1.00%	
66 67 68 Regulatory adji 72 73	of which: capital conservation buffer requirement of which: countercyclical buffer requirement of which: bank G-SIB/D-SIB additional requirements  CET1 available after meeting the bank's minimum capital requirements  suments (8)  Non-significant investments in the capital and other TLAC liabilities 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)	3.51% 2.50% 0.01% 1.00% 7.96%	17.65% 3.51% 2.50% 0.01% 1.00% 7.89%	
66 67 68 Regulatory adju	of which: capital conservation buffer requirement of which: countercyclical buffer requirement of which: bank G-SIB/D-SIB additional requirements  CET1 available after meeting the bank's minimum capital requirements ustments (8)  Non-significant investments in the capital and other TLAC liabilities 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)	3.51% 2.50% 0.01% 1.00% 7.96% 468,660	17.65% 3.51% 2.50% 0.01% 1.00% 7.89%	
66 67 68 Regulatory adji 72 73 74 75	of which: capital conservation buffer requirement of which: countercyclical buffer requirement of which: bank G-SIB/D-SIB additional requirements  CET1 available after meeting the bank's minimum capital requirements  ustments (8)  Non-significant investments in the capital and other TLAC liabilities 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)	3.51% 2.50% 0.01% 1.00% 7.96% 468,660	17.65% 3.51% 2.50% 0.01% 1.00% 7.89%	
66 67 68 Regulatory adji 72 73 74 75 Provisions incl	of which: capital conservation buffer requirement of which: countercyclical buffer requirement of which: bank G-SIB/D-SIB additional requirements  CET1 available after meeting the bank's minimum capital requirements  ustments (8)  Non-significant investments in the capital and other TLAC liabilities 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 (9)	3.51% 2.50% 0.01% 1.00% 7.96% 468,660 322,197	17.65% 3.51% 2.50% 0.01% 1.00% 7.89%  525,784  322,555	
66 67 68 Regulatory adju 72 73 74 75 Provisions incl	of which: capital conservation buffer requirement of which: countercyclical buffer requirement of which: bank G-SIB/D-SIB additional requirements  CET1 available after meeting the bank's minimum capital requirements  ustments (8)  Non-significant investments in the capital and other TLAC liabilities 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 (9)  Provisions (general allowance for loan losses)	3.51% 2.50% 0.01% 1.00% 7.96% 468,660 322,197 - 521,630	17.65% 3.51% 2.50% 0.01% 1.00% 7.89% 525,784 322,555 - 356,755	
66 67 68 Regulatory adji 72 73 74 75 Provisions incl	of which: capital conservation buffer requirement of which: countercyclical buffer requirement of which: bank G-SIB/D-SIB additional requirements  CET1 available after meeting the bank's minimum capital requirements  ustments (8)  Non-significant investments in the capital and other TLAC liabilities 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 (9)  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	3.51% 2.50% 0.01% 1.00% 7.96% 468,660 322,197	17.65% 3.51% 2.50% 0.01% 1.00% 7.89%  525,784  322,555	
66 67 68 Regulatory adji 72 73 74 75 Provisions incl 76 77	of which: capital conservation buffer requirement of which: countercyclical buffer requirement of which: bank G-SIB/D-SIB additional requirements  CET1 available after meeting the bank's minimum capital requirements  ustments (8)  Non-significant investments in the capital and other TLAC liabilities 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 (9)  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")	3.51% 2.50% 0.01% 1.00% 7.96% 468,660 322,197 - 521,630 5,480 48,854 185,583	17.65% 3.51% 2.50% 0.01% 1.00% 7.89%  525,784  322,555 - 356,755  3,863 43,888 57,027	
66 67 68 Regulatory adji 72 73 74 75 Provisions incl 76 77 78	of which: capital conservation buffer requirement of which: countercyclical buffer requirement of which: bank G-SIB/D-SIB additional requirements  CET1 available after meeting the bank's minimum capital requirements  ustments (8)  Non-significant investments in the capital and other TLAC liabilities 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 (9)  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")	3.51% 2.50% 0.01% 1.00% 7.96% 468,660 322,197 - 521,630 5,480 48,854	17.65% 3.51% 2.50% 0.01% 1.00% 7.89% 525,784 322,555 - 356,755 3,863 43,888	
66 67 68 Regulatory adji 72 73 74 75 Provisions incl 76 77 78	of which: capital conservation buffer requirement of which: countercyclical buffer requirement of which: bank G-SIB/D-SIB additional requirements  CET1 available after meeting the bank's minimum capital requirements  ustments (8)  Non-significant investments in the capital and other TLAC liabilities 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 (9)  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")	3.51% 2.50% 0.01% 1.00% 7.96% 468,660 322,197 - 521,630 5,480 48,854 185,583	17.65% 3.51% 2.50% 0.01% 1.00% 7.89%  525,784  322,555 - 356,755  3,863 43,888 57,027	
66 67 68 Regulatory adji 72 73 74 75 Provisions incl 76 77 78 79 Capital instrum	of which: capital conservation buffer requirement of which: countercyclical buffer requirement of which: bank G-SIB/D-SIB additional requirements  CET1 available after meeting the bank's minimum capital requirements  ustments (8)  Non-significant investments in the capital and other TLAC liabilities 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 (9)  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 ents subject to phase-out arrangements (10)	3.51% 2.50% 0.01% 1.00% 7.96% 468,660 322,197 - 521,630 5,480 48,854 185,583	17.65% 3.51% 2.50% 0.01% 1.00% 7.89%  525,784  322,555 - 356,755  3,863 43,888 57,027 331,654	
66 67 68 Regulatory adji 72 73 74 75 Provisions incl 76 77 78 79 Capital instrum 82	of which: capital conservation buffer requirement of which: countercyclical buffer requirement of which: bank G-SIB/D-SIB additional requirements  CET1 available after meeting the bank's minimum capital requirements  ustments (8)  Non-significant investments in the capital and other TLAC liabilities 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 (9)  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  ents subject to phase-out arrangements (10)  Current cap on AT1 instruments subject to phase-out arrangements  Amount excluded from AT1 due to cap (excess over cap after redemptions and maturities) (if the	3.51% 2.50% 0.01% 1.00% 7.96% 468,660 322,197 - 521,630 5,480 48,854 185,583	17.65% 3.51% 2.50% 0.01% 1.00% 7.89%  525,784  322,555 - 356,755  3,863 43,888 57,027 331,654	