## **Composition of Capital Disclosure**

Mizuho Financial Group [Consolidated] As of September 30, 2022

(in million yen, except percentage)

(in million yen, except percentage) CC1:Composition of Capital Disclosure							
CC1:Co	omposit	on of Capital Disclosure	a	b	С		
Basel III	I			U			
Templat		Items	As of September 30,	As of June 30, 2022	Reference to		
			2022		Template CC2		
		y Tier 1 capital: instruments and reserves (1)					
1a+2-		Directly issued qualifying common share capital plus related stock surplus and retained earnings	8,258,929	8,190,477			
1:		of which: capital and stock surplus	3,386,156	3,386,156			
2		of which: retained earnings	4,989,214	4,814,227			
20		of which: treasury stock (-)	8,552 107,889	9,906			
20	U	of which: national specific regulatory adjustments (earnings to be distributed) (-) of which: other than above	107,889	-			
11	b	Subscription rights to common shares	5	69			
3		Accumulated other comprehensive income and other disclosed reserves	556,363	717,429	(a)		
		Common share capital issued by subsidiaries and held by third parties (amount allowed in group	·				
5	)	CET1)	488	362			
6	í	Common Equity Tier 1 capital: instruments and reserves (A)	8,815,785	8,908,339			
Commo	n Equit	y Tier 1 capital: regulatory adjustments (2)					
8+	-9	Total intangible assets (net of related tax liability, excluding those relating to mortgage servicing	455,114	446,387			
	,	rights)					
8	3	of which: goodwill (net of related tax liability, including those equivalent)	67,169	63,290			
9	)	of which: other intangibles other than goodwill and mortgage servicing rights (net of related	387,945	383,096			
-		tax liability)  Deferred tax assets that rely on future profitability excluding those arising from temporary					
10	0	differences (net of related tax liability)	22,138	20,543			
1	1	Deferred gains or losses on derivatives under hedge accounting	(414,022)	(284,973)			
12		Shortfall of eligible provisions to expected losses	(414,022)	(204,773)			
13		Securitization gain on sale	-	-			
14		Gains and losses due to changes in own credit risk on fair valued liabilities	63,450	45,264			
15	5	Net defined benefit asset	589,279	598,923			
10	6	Investments in own shares (excluding those reported in the net assets section)	2,084	1,953			
17	7	Reciprocal cross-holdings in common equity	-	-			
		Investments in the capital of banking, financial and insurance entities that are outside the scope of					
18	8	regulatory consolidation, net of eligible short positions, where the bank does not own more than 10%	-	-			
10.00	0.21	of the issued share capital (amount above the 10% threshold)					
19+20		Amount exceeding the 10% threshold on specified items	-	-			
20		of which: significant investments in the common stock of financials	-	-			
2		of which: mortgage servicing rights of which: deferred tax assets arising from temporary differences (net of related tax liability)	-	-			
22		Amount exceeding the 15% threshold on specified items					
23		of which: significant investments in the common stock of financials	_	-			
24		of which: mortgage servicing rights	-	-			
25	5	of which: deferred tax assets arising from temporary differences (net of related tax liability)	-	-			
27	7	Regulatory adjustments applied to Common Equity Tier 1 due to insufficient Additional Tier 1 and					
		Tier 2 to cover deductions	-	ı			
28		Common Equity Tier 1 capital: regulatory adjustments (B)	718,045	828,099			
		y Tier 1 capital (CET1)					
29		Common Equity Tier 1 capital (CET1) ((A)-(B)) (C)	8,097,740	8,080,239			
Addition		1 capital: instruments (3)			I		
	31a	Directly issued qualifying Additional Tier 1 instruments plus related stock surplus of which:	-	-			
F	31b	classified as equity under applicable accounting standards and the breakdown  Subscription rights to Additional Tier 1 instruments					
30	310	Directly issued qualifying Additional Tier 1 instruments plus related stock surplus of which:	-	-			
50	32	classified as liabilities under applicable accounting standards	1,643,000	1,643,000			
		Qualifying Additional Tier 1 instruments plus related stock surplus issued by special purpose vehicles					
		and other equivalent entities	-	-			
24	25	Additional Tier 1 instruments issued by subsidiaries and held by third parties (amount allowed in	1 / 500	14.000			
34-	.33	group AT1)	16,720	16,922	<u> </u>		
33+	-35	Eligible Tier 1 capital instruments subject to phase-out arrangements included in Additional Tier 1	i	ı			
		capital: instruments	/	/			
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	/	/			
30		Additional Tier 1 capital: instruments (D)	1,659,720	1,659,922			
		1 capital: regulatory adjustments	4.600	1.000			
33		Investments in own Additional Tier 1 instruments Reciprocal cross-holdings in Additional Tier 1 instruments	4,600	1,000			
30	J	Investments in the capital of banking, financial and insurance entities that are outside the scope of	-	-			
39	9	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)	-	-			
<del>                                     </del>		Significant investments in the capital of banking, financial and insurance entities that are outside the					
40	0	scope of regulatory consolidation (net of eligible short positions)	19,683	19,683			
42	2	Regulatory adjustments applied to Additional Tier 1 due to insufficient Tier 2 to cover deductions	-	-			
43		Additional Tier 1 capital: regulatory adjustments (E)	24,283	20,683			
		1 capital (AT1)	,33				
44		Additional Tier 1 capital ((D)-(E)) (F)	1,635,436	1,639,238			
	•	T1 = CET1 + AT1)					
45	5	Tier 1 capital $(T1 = CET1 + AT1) ((C)+(F)) (G)$	9,733,177	9,719,478			
				·			

(in million yen, except percentage)

CC1:Composit	(in million yen, except percentage) CC1:Composition of Capital Disclosure						
CC1.Composit	lion of Capital Disclosure	a	b	С			
Basel III Template No.	Items	As of September 30, 2022	As of June 30, 2022	Reference to Template CC2			
Tier 2 capital:	instruments and provisions (4)						
Tier 2 capitai.	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	1 274 195	1 200 472				
	liabilities under applicable accounting standards	1,274,185	1,289,472				
	Tier 2 instruments plus related stock surplus issued by special purpose vehicles and other equivalent	64,677	71,375				
	entities	· · · · · · · · · · · · · · · · · · ·	·				
48-49	Tier 2 instruments issued by subsidiaries and held by third parties (amount allowed in group Tier 2)	3,575	3,604				
47+49	Eligible Tier 2 capital instruments subject to phase-out arrangements included in Tier 2:	/	/				
47	instruments and provisions	1	1				
49	of which: directly issued capital instruments subject to phase out from Tier 2 of which: instruments issued by subsidiaries subject to phase out	/	/				
50	Total of general allowance for loan losses and eligible provisions included in Tier 2	148,675	69,051				
50a	of which: general allowance for loan losses	4,970	5,978				
50b	of which: eligible provisions	143,705	63,072				
51	Tier 2 capital: instruments and provisions (H)	1,491,112	1,433,503				
Tier 2 capital:	regulatory adjustments (5)						
52	Investments in own Tier 2 instruments	3,719	2,376				
53	Reciprocal cross-holdings in Tier 2 instruments and other TLAC liabilities	-	-				
	Investments in the capital and other TLAC liabilities of banking, financial and insurance entities that						
54	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)						
	,						
	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						
54a	common share capital of the entity: amount previously designated for the 5% threshold but that no	3,972	2,916				
	longer meets the conditions						
	Significant investments in the capital and other TLAC liabilities of banking, financial and insurance						
55	entities that are outside the scope of regulatory consolidation (net of eligible short positions)	-	-				
57	Tier 2 capital: regulatory adjustments (I)	7,692	5,292				
Tier 2 capital (	T2)	·					
Tiel 2 capital (	12)						
58	Tier 2 capital (T2) ((H)-(I)) (J)	1,483,420	1,428,210				
58 Total capital (T	Tier 2 capital (T2) ((H)-(I)) (J) C = T1 + T2)						
58 Total capital (T	Tier 2 capital (T2) ((H)-(I)) (J) TC = T1 + T2) Total capital (TC = T1 + T2) ((G) + (J)) (K)	1,483,420 11,216,597	1,428,210 11,147,689				
58 Total capital (T 59 Risk weighted	Tier 2 capital (T2) ((H)-(I)) (J) TC = T1 + T2) Total capital (TC = T1 + T2) ((G) + (J)) (K) assets (6)	11,216,597	11,147,689				
58 Total capital (T 59 Risk weighted 60	Tier 2 capital (T2) ((H)-(I)) (J) TC = T1 + T2) Total capital (TC = T1 + T2) ((G) + (J)) (K) assets (6) Risk weighted assets (L)						
58 Total capital (Total capital (Total capital (Total capital (Total capital Capital ratio are see 158)	Tier 2 capital (T2) ((H)-(I)) (J) TC = T1 + T2) Total capital (TC = T1 + T2) ((G) + (J)) (K) assets (6) Risk weighted assets (L) d buffers (consolidated) (7)	11,216,597 71,336,840	11,147,689 68,664,591				
58 Total capital (T 59 Risk weighted 60 Capital ratio ar 61	Tier 2 capital (T2) ((H)-(I)) (J)  TC = T1 + T2)  Total capital (TC = T1 + T2) ((G) + (J)) (K) assets (6)  Risk weighted assets (L) ad buffers (consolidated) (7)  Common Equity Tier 1 capital ratio (consolidated) ((C)/(L))	11,216,597 71,336,840 11.35%	11,147,689 68,664,591 11.76%				
58 Total capital (1 59 Risk weighted 60 Capital ratio ar 61 62	Tier 2 capital (T2) ((H)-(I)) (J)  C = T1 + T2)  Total capital (TC = T1 + T2) ((G) + (J)) (K)  assets (6)  Risk weighted assets (L)  ab buffers (consolidated) (7)  Common Equity Tier 1 capital ratio (consolidated) ((C)/(L))  Tier 1 capital ratio (consolidated) ((G)/(L))	11,216,597 71,336,840 11.35% 13.64%	11,147,689 68,664,591 11.76% 14.15%				
58 Total capital (T 59 Risk weighted 60 Capital ratio ar 61	Tier 2 capital (T2) ((H)-(I)) (J)  C = T1 + T2)  Total capital (TC = T1 + T2) ((G) + (J)) (K) assets (6)  Risk weighted assets (L) do buffers (consolidated) (7)  Common Equity Tier 1 capital ratio (consolidated) ((C)/(L))  Tier 1 capital ratio (consolidated) ((G)/(L))  Total capital ratio (consolidated) ((K)/(L))	11,216,597 71,336,840 11.35% 13.64% 15.72%	11,147,689 68,664,591 11.76% 14.15% 16.23%				
58 Total capital (1 59 Risk weighted 60 Capital ratio ar 61 62 63	Tier 2 capital (T2) ((H)-(I)) (J)  C = T1 + T2)  Total capital (TC = T1 + T2) ((G) + (J)) (K)  assets (6)  Risk weighted assets (L)  ab buffers (consolidated) (7)  Common Equity Tier 1 capital ratio (consolidated) ((C)/(L))  Tier 1 capital ratio (consolidated) ((G)/(L))	11,216,597 71,336,840 11.35% 13.64%	11,147,689 68,664,591 11.76% 14.15%				
58 Total capital (1 59 Risk weighted 60 Capital ratio ar 61 62 63 64	Tier 2 capital (T2) ((H)-(I)) (J)  C = T1 + T2)  Total capital (TC = T1 + T2) ((G) + (J)) (K) assets (6)  Risk weighted assets (L) ad buffers (consolidated) (7)  Common Equity Tier 1 capital ratio (consolidated) ((C)/(L))  Tier 1 capital ratio (consolidated) ((G)/(L))  Total capital ratio (consolidated) ((K)/(L))  Total of bank CET1 specific buffer requirements	11,216,597 71,336,840 11.35% 13.64% 15.72% 3.51%	11,147,689 68,664,591 11.76% 14.15% 16.23% 3.51%				
58 Total capital (1 59 Risk weighted 60 Capital ratio ar 61 62 63 64 65	Tier 2 capital (T2) ((H)-(I)) (J)  TC = T1 + T2)  Total capital (TC = T1 + T2) ((G) + (J)) (K) assets (6)  Risk weighted assets (L)  d buffers (consolidated) (7)  Common Equity Tier 1 capital ratio (consolidated) ((C)/(L))  Tier 1 capital ratio (consolidated) ((G)/(L))  Total capital ratio (consolidated) ((K)/(L))  Total of bank CET1 specific buffer requirements  of which: capital conservation buffer requirement of which: countercyclical buffer requirement of which: bank G-SIB/D-SIB additional requirements	11,216,597 71,336,840 11.35% 13.64% 15.72% 3.51% 2.50%	11,147,689 68,664,591 11.76% 14.15% 16.23% 3.51% 2.50%				
58 Total capital (1 59 Risk weighted 60 Capital ratio ar 61 62 63 64 65 66	Tier 2 capital (T2) ((H)-(I)) (J) TC = T1 + T2)  Total capital (TC = T1 + T2) ((G) + (J)) (K) assets (6)  Risk weighted assets (L) ad buffers (consolidated) (7)  Common Equity Tier 1 capital ratio (consolidated) ((C)/(L))  Tier 1 capital ratio (consolidated) ((G)/(L))  Total capital ratio (consolidated) ((K)/(L))  Total of bank CET1 specific buffer requirements  of which: capital conservation buffer requirement  of which: countercyclical buffer requirement	11,216,597 71,336,840 11.35% 13.64% 15.72% 3.51% 2.50% 0.01%	11,147,689 68,664,591 11.76% 14.15% 16.23% 3.51% 2.50% 0.01%				
58 Total capital (1 59 Risk weighted 60 Capital ratio ar 61 62 63 64 65 66 67	Tier 2 capital (T2) ((H)-(I)) (J)  C = T1 + T2)  Total capital (TC = T1 + T2) ((G) + (J)) (K)  assets (6)  Risk weighted assets (L)  ab buffers (consolidated) (7)  Common Equity Tier 1 capital ratio (consolidated) ((C)/(L))  Tier 1 capital ratio (consolidated) ((G)/(L))  Total capital ratio (consolidated) ((K)/(L))  Total of bank CET1 specific buffer requirements  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)	11,216,597 71,336,840 11.35% 13.64% 15.72% 3.51% 2.50% 0.01% 1.00%	11,147,689 68,664,591 11.76% 14.15% 16.23% 3.51% 2.50% 0.01% 1.00%				
58 Total capital (1 59 Risk weighted 60 Capital ratio ar 61 62 63 64 65 66 67 68	Tier 2 capital (T2) ((H)-(I)) (J)  C = T1 + T2)  Total capital (TC = T1 + T2) ((G) + (J)) (K) assets (6)  Risk weighted assets (L) db buffers (consolidated) (7)  Common Equity Tier 1 capital ratio (consolidated) ((C)/(L))  Tier 1 capital ratio (consolidated) ((G)/(L))  Total capital ratio (consolidated) ((K)/(L))  Total of bank CET1 specific buffer requirements  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	11,216,597 71,336,840 11.35% 13.64% 15.72% 3.51% 2.50% 0.01% 1.00%	11,147,689 68,664,591 11.76% 14.15% 16.23% 3.51% 2.50% 0.01% 1.00%				
58 Total capital (1 59 Risk weighted 60 Capital ratio ar 61 62 63 64 65 66 67 68 Regulatory adj	Tier 2 capital (T2) ((H)-(I)) (J)  C = T1 + T2)  Total capital (TC = T1 + T2) ((G) + (J)) (K) assets (6)  Risk weighted assets (L) db buffers (consolidated) (7)  Common Equity Tier 1 capital ratio (consolidated) ((C)/(L))  Tier 1 capital ratio (consolidated) ((G)/(L))  Total capital ratio (consolidated) ((K)/(L))  Total of bank CET1 specific buffer requirements  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)	11,216,597 71,336,840 11.35% 13.64% 15.72% 3.51% 2.50% 0.01% 1.00% 6.85%	11,147,689 68,664,591 11.76% 14.15% 16.23% 3.51% 2.50% 0.01% 1.00% 7.26%				
58 Total capital (1 59 Risk weighted 60 Capital ratio ar 61 62 63 64 65 66 67 68 Regulatory adj	Tier 2 capital (T2) ((H)-(I)) (J)  TC = T1 + T2)  Total capital (TC = T1 + T2) ((G) + (J)) (K) assets (6)  Risk weighted assets (L) ad buffers (consolidated) (7)  Common Equity Tier 1 capital ratio (consolidated) ((C)/(L))  Tier 1 capital ratio (consolidated) ((G)/(L))  Total capital ratio (consolidated) ((K)/(L))  Total of bank CET1 specific buffer requirements  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	11,216,597 71,336,840 11.35% 13.64% 15.72% 3.51% 2.50% 0.01% 1.00% 6.85%	11,147,689 68,664,591 11.76% 14.15% 16.23% 3.51% 2.50% 0.01% 1.00% 7.26%				
58 Total capital (1 59 Risk weighted 60 Capital ratio ar 61 62 63 64 65 66 67 68 Regulatory adj 72	Tier 2 capital (T2) ((H)-(I)) (J)  TC = T1 + T2)  Total capital (TC = T1 + T2) ((G) + (J)) (K) assets (6)  Risk weighted assets (L) ad buffers (consolidated) (7)  Common Equity Tier 1 capital ratio (consolidated) ((C)/(L))  Tier 1 capital ratio (consolidated) ((G)/(L))  Total capital ratio (consolidated) ((K)/(L))  Total of bank CET1 specific buffer requirements  of which: capital conservation buffer requirement of which: countercyclical buffer requirement of which: sank 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)	11,216,597 71,336,840 11.35% 13.64% 15.72% 3.51% 2.50% 0.01% 1.00% 6.85%	11,147,689 68,664,591 11,76% 14,15% 16,23% 3,51% 2,50% 0,01% 1,00% 7,26% 497,983				
58 Total capital (1 59 Risk weighted 60 Capital ratio ar 61 62 63 64 65 66 67 68 Regulatory adj 72 73	Tier 2 capital (T2) ((H)-(I)) (J)  TC = T1 + T2)  Total capital (TC = T1 + T2) ((G) + (J)) (K) assets (6)  Risk weighted assets (L) ab buffers (consolidated) (7)  Common Equity Tier 1 capital ratio (consolidated) ((C)/(L))  Tier 1 capital ratio (consolidated) ((G)/(L))  Total capital ratio (consolidated) ((K)/(L))  Total of bank CET1 specific buffer requirements  of which: capital conservation buffer requirement  of which: countercyclical buffer requirement  of which: and 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)	11,216,597 71,336,840 11.35% 13.64% 15.72% 3.51% 2.50% 0.01% 1.00% 6.85%	11,147,689 68,664,591 11,76% 14,15% 16,23% 3,51% 2,50% 0,01% 1,00% 7,26% 497,983				
58 Total capital (1 59 Risk weighted 60 Capital ratio ar 61 62 63 64 65 66 67 68 Regulatory adj 72	Tier 2 capital (T2) ((H)-(I)) (J)  C = T1 + T2)  Total capital (TC = T1 + T2) ((G) + (J)) (K)  assets (6)  Risk weighted assets (L)  d buffers (consolidated) (7)  Common Equity Tier 1 capital ratio (consolidated) ((C)/(L))  Tier 1 capital ratio (consolidated) ((G)/(L))  Total capital ratio (consolidated) ((K)/(L))  Total of bank CET1 specific buffer requirements  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 Deferred tax assets arising from temporary differences that are below the thresholds for deduction	11,216,597 71,336,840 11.35% 13.64% 15.72% 3.51% 2.50% 0.01% 1.00% 6.85%	11,147,689 68,664,591 11,76% 14,15% 16,23% 3,51% 2,50% 0,01% 1,00% 7,26% 497,983				
58 Total capital (1 59) Risk weighted 60 Capital ratio ar 61 62 63 64 65 66 67 68 Regulatory adj 72 73 74 75	Tier 2 capital (T2) ((H)-(I)) (J)  C = T1 + T2)  Total capital (TC = T1 + T2) ((G) + (J)) (K)  assets (6)  Risk weighted assets (L)  ab buffers (consolidated) (7)  Common Equity Tier 1 capital ratio (consolidated) ((C)/(L))  Tier 1 capital ratio (consolidated) ((G)/(L))  Total capital ratio (consolidated) ((K)/(L))  Total of bank CET1 specific buffer requirements  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)  Deferred tax assets arising from temporary differences that are below the thresholds for deduction (before risk weighting)	11,216,597 71,336,840 11.35% 13.64% 15.72% 3.51% 2.50% 0.01% 1.00% 6.85% 483,795	11,147,689 68,664,591 11.76% 14.15% 16.23% 3.51% 2.50% 0.01% 1.00% 7.26% 497,983				
58 Total capital (1 59) Risk weighted 60 Capital ratio ar 61 62 63 64 65 66 67 68 Regulatory adj 72 73 74 75	Tier 2 capital (T2) ((H)-(I)) (J)  C = T1 + T2)  Total capital (TC = T1 + T2) ((G) + (J)) (K)  assets (6)  Risk weighted assets (L)  d buffers (consolidated) (7)  Common Equity Tier 1 capital ratio (consolidated) ((C)/(L))  Tier 1 capital ratio (consolidated) ((G)/(L))  Total capital ratio (consolidated) ((K)/(L))  Total of bank CET1 specific buffer requirements  of which: capital conservation buffer requirement  of which: capital conservation buffer 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)  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)	11,216,597 71,336,840 11.35% 13.64% 15.72% 3.51% 2.50% 0.01% 1.00% 6.85% 483,795 363,079	11,147,689 68,664,591 11.76% 14.15% 16.23% 3.51% 2.50% 0.01% 7.26% 497,983 340,929				
58 Total capital (1 59) Risk weighted 60 Capital ratio ar 61 62 63 64 65 66 67 68 Regulatory adj 72 73 74 75 Provisions incl	Tier 2 capital (T2) ((H)-(I)) (J)  C = T1 + T2)  Total capital (TC = T1 + T2) ((G) + (J)) (K)  assets (6)  Risk weighted assets (L)  ab buffers (consolidated) (7)  Common Equity Tier 1 capital ratio (consolidated) ((C)/(L))  Tier 1 capital ratio (consolidated) ((G)/(L))  Total capital ratio (consolidated) ((K)/(L))  Total of bank CET1 specific buffer requirements  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)  Deferred tax assets arising from temporary differences that are below the thresholds for deduction (before risk weighting)	11,216,597 71,336,840 11.35% 13.64% 15.72% 3.51% 2.50% 0.01% 1.00% 6.85% 483,795	11,147,689 68,664,591 11.76% 14.15% 16.23% 3.51% 2.50% 0.01% 1.00% 7.26% 497,983				
58 Total capital (1 59) Risk weighted 60 Capital ratio ar 61 62 63 64 65 66 67 68 Regulatory adj 72 73 74 75 Provisions incl 76 77	Tier 2 capital (T2) ((H)-(I)) (J)  C = T1 + T2)  Total capital (TC = T1 + T2) ((G) + (J)) (K) assets (6)  Risk weighted assets (L) ab buffers (consolidated) (7)  Common Equity Tier 1 capital ratio (consolidated) ((C)/(L))  Tier 1 capital ratio (consolidated) ((G)/(L))  Total capital ratio (consolidated) ((K)/(L))  Total of bank CET1 specific buffer requirements  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)	11,216,597 71,336,840 11.35% 13.64% 15.72% 3.51% 2.50% 0.01% 1.00% 6.85% 483,795 363,079 751,033	11,147,689 68,664,591 11.76% 14.15% 16.23% 3.51% 2.50% 0.01% 1.00% 7.26% 497,983 340,929 - 694,475 5,978 49,365				
58 Total capital (1 59 Risk weighted 60 Capital ratio ar 61 62 63 64 65 66 67 68 Regulatory adj 72 73 74 75 Provisions incl	Tier 2 capital (T2) ((H)-(I)) (J)  C = T1 + T2)  Total capital (TC = T1 + T2) ((G) + (J)) (K)  assets (6)  Risk weighted assets (L)  do buffers (consolidated) (7)  Common Equity Tier 1 capital ratio (consolidated) ((C)/(L))  Tier 1 capital ratio (consolidated) ((G)/(L))  Total capital ratio (consolidated) ((K)/(L))  Total of bank CET1 specific buffer requirements  of which: capital conservation buffer requirement  of which: countercyclical buffer requirement  of which: ountercyclical buffer 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)	11,216,597 71,336,840 11.35% 13.64% 15.72% 3.51% 2.50% 0.01% 1.00% 6.85% 483,795 363,079 - 751,033	11,147,689 68,664,591 11.76% 14.15% 16.23% 3.51% 2.50% 0.01% 1.00% 7.26% 497,983 340,929 694,475				
58 Total capital (1 59) Risk weighted 60 Capital ratio ar 61 62 63 64 65 66 67 68 Regulatory adj 72 73 74 75 Provisions incl 76 77	Tier 2 capital (T2) ((H)-(I)) (J)  TC = T1 + T2)  Total capital (TC = T1 + T2) ((G) + (J)) (K) assets (6)  Risk weighted assets (L) ad buffers (consolidated) (7)  Common Equity Tier 1 capital ratio (consolidated) ((C)/(L))  Tier 1 capital ratio (consolidated) ((G)/(L))  Total capital ratio (consolidated) ((K)/(L))  Total of bank CET1 specific buffer requirements of which: capital conservation buffer requirement of which: countercyclical buffer requirement of which: ountercyclical buffer 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)	11,216,597 71,336,840 11.35% 13.64% 15.72% 3.51% 2.50% 0.01% 1.00% 6.85% 483,795 363,079 751,033	11,147,689 68,664,591 11.76% 14.15% 16.23% 3.51% 2.50% 0.01% 1.00% 7.26% 497,983 340,929 - 694,475 5,978 49,365				
58 Total capital (1 59) Risk weighted 60 Capital ratio ar 61 62 63 64 65 66 67 68 Regulatory adj 72 73 74 75 Provisions incl 76 77 78 79 Capital instrum	Tier 2 capital (T2) ((H)-(I)) (J)  C = T1 + T2)  Total capital (TC = T1 + T2) ((G) + (J)) (K)  assets (6)  Risk weighted assets (L)  ab buffers (consolidated) (7)  Common Equity Tier 1 capital ratio (consolidated) ((C)/(L))  Tier 1 capital ratio (consolidated) ((G)/(L))  Total capital ratio (consolidated) ((K)/(L))  Total of bank CET1 specific buffer requirements  of which: capital conservation buffer requirement  of which: capital conservation 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)  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 tents subject to phase-out arrangements (10)	11,216,597 71,336,840 11,35% 13,64% 15,72% 3,51% 2,50% 0,01% 1,00% 6,85% 483,795 363,079 751,033 4,970 55,628 143,705	11,147,689 68,664,591 11.76% 14.15% 16.23% 3.51% 2.50% 0.01% 1.00% 7.26% 497,983 340,929 694,475 5,978 49,365 63,072				
58 Total capital (1 59) Risk weighted 60 Capital ratio ar 61 62 63 64 65 66 67 68 Regulatory adj 72 73 74 75 Provisions incl 76 77 78 79	Tier 2 capital (T2) ((H)-(I)) (J)  C = T1 + T2)  Total capital (TC = T1 + T2) ((G) + (J)) (K)  assets (6)  Risk weighted assets (L)  d buffers (consolidated) (7)  Common Equity Tier 1 capital ratio (consolidated) ((C)/(L))  Tier 1 capital ratio (consolidated) ((G)/(L))  Total capital ratio (consolidated) ((K)/(L))  Total of bank CET1 specific buffer requirements  of which: capital conservation buffer requirement  of which: capital conservation buffer requirement  of which: capital conservation buffer 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)  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 (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	11,216,597 71,336,840 11,35% 13,64% 15,72% 3,51% 2,50% 0,01% 1,00% 6,85% 483,795 363,079 751,033 4,970 55,628 143,705	11,147,689 68,664,591 11.76% 14.15% 16.23% 3.51% 2.50% 0.01% 1.00% 7.26% 497,983 340,929 694,475 5,978 49,365 63,072				
58 Total capital (1 59) Risk weighted 60 Capital ratio ar 61 62 63 64 65 66 67 68 Regulatory adj 72 73 74 75 Provisions incl 76 77 78 79 Capital instrum	Tier 2 capital (T2) ((H)-(I)) (J)  C = T1 + T2)  Total capital (TC = T1 + T2) ((G) + (J)) (K)  assets (6)  Risk weighted assets (L)  d buffers (consolidated) (7)  Common Equity Tier 1 capital ratio (consolidated) ((C)/(L))  Tier 1 capital ratio (consolidated) ((G)/(L))  Total capital ratio (consolidated) ((K)/(L))  Total of bank CET1 specific buffer requirements  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)  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 (prior to application of cap) (if the amount is negative, report as "nil")  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	11,216,597 71,336,840 11,35% 13,64% 15,72% 3,51% 2,50% 0,01% 1,00% 6,85% 483,795 363,079 751,033 4,970 55,628 143,705	11,147,689 68,664,591 11.76% 14.15% 16.23% 3.51% 2.50% 0.01% 1.00% 7.26% 497,983 340,929 - 694,475 5,978 49,365 63,072 340,198				
58 Total capital (1 59 Risk weighted 60 Capital ratio ar 61 62 63 64 65 66 67 68 Regulatory adj 72 73 74 75 Provisions incl 76 77 78 79 Capital instrum 82 83	Tier 2 capital (T2) ((H)-(I)) (J)  C = T1 + T2)  Total capital (TC = T1 + T2) ((G) + (J)) (K)  assets (6)  Risk weighted assets (L)  d buffers (consolidated) (7)  Common Equity Tier 1 capital ratio (consolidated) ((C)/(L))  Tier 1 capital ratio (consolidated) ((G)/(L))  Total capital ratio (consolidated) ((K)/(L))  Total of bank CET1 specific buffer requirements  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 (prior to application of cap) (if the amount is negative, report as "nil")  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 amount is negative, report as "nil")	11,216,597 71,336,840 11,35% 13,64% 15,72% 3,51% 2,50% 0,01% 1,00% 6,85% 483,795 363,079 751,033 4,970 55,628 143,705	11,147,689 68,664,591 11.76% 14.15% 16.23% 3.51% 2.50% 0.01% 1.00% 7.26% 497,983 340,929 694,475 5,978 49,365 63,072 340,198				
58 Total capital (1 59 Risk weighted 60 Capital ratio ar 61 62 63 64 65 66 67 68 Regulatory adj 72 73 74 75 Provisions incl 76 77 78 79 Capital instrum 82	Tier 2 capital (T2) ((H)-(I)) (J)  C = T1 + T2)  Total capital (TC = T1 + T2) ((G) + (J)) (K)  assets (6)  Risk weighted assets (L)  d buffers (consolidated) (7)  Common Equity Tier 1 capital ratio (consolidated) ((C)/(L))  Tier 1 capital ratio (consolidated) ((G)/(L))  Total capital ratio (consolidated) ((G)/(L))  Total of bank CET1 specific buffer requirements  of which: capital conservation buffer requirement  of which: capital conservation buffer requirement  of which: countercyclical buffer requirement  of which: countercyclical buffer 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)  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 (prior to application of cap) (if the amount is negative, report as "nil")  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 amount is negative, report as "nil")  Current cap on T2 instruments subject to phase-out arrangements	11,216,597 71,336,840 11,35% 13,64% 15,72% 3,51% 2,50% 0,01% 1,00% 6,85% 483,795 363,079 751,033 4,970 55,628 143,705	11,147,689 68,664,591 11.76% 14.15% 16.23% 3.51% 2.50% 0.01% 1.00% 7.26% 497,983 340,929 694,475 5,978 49,365 63,072 340,198				
58 Total capital (1 59 Risk weighted 60 Capital ratio ar 61 62 63 64 65 66 67 68 Regulatory adj 72 73 74 75 Provisions incl 76 77 78 79 Capital instrum 82 83	Tier 2 capital (T2) ((H)-(I)) (J)  C = T1 + T2)  Total capital (TC = T1 + T2) ((G) + (J)) (K)  assets (6)  Risk weighted assets (L)  d buffers (consolidated) (7)  Common Equity Tier 1 capital ratio (consolidated) ((C)/(L))  Tier 1 capital ratio (consolidated) ((G)/(L))  Total capital ratio (consolidated) ((K)/(L))  Total of bank CET1 specific buffer requirements  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 (prior to application of cap) (if the amount is negative, report as "nil")  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 amount is negative, report as "nil")	11,216,597 71,336,840 11,35% 13,64% 15,72% 3,51% 2,50% 0,01% 1,00% 6,85% 483,795 363,079 751,033 4,970 55,628 143,705	11,147,689 68,664,591 11.76% 14.15% 16.23% 3.51% 2.50% 0.01% 1.00% 7.26% 497,983 340,929 694,475 5,978 49,365 63,072 340,198				