

Approach to Balance Sheet Reconciliation in accordance with the requirements issued by Hong Kong Monetary Authority on 19 August 2013

Step 1

Consolidated Statement Of Financial Position

	Balance sheet as in published financial statements	Under regulatory scope of consolidation
HK\$'000	At 31 December 2016	At 31 December 2016
Assets		
Cash and short-term funds	30,521,281	30,510,777
Placements with banks maturing between one to twelve months	1,616,540	1,604,971
Derivative financial instruments	424,845	424,845
Financial assets at fair value through profit or loss	241	0
Available-for-sale securities	24,164,028	24,110,434
Held-to-maturity securities	5,563,683	5,533,547
Advances and other accounts	74,081,605	73,802,578
Investments in subsidiaries		192,569
Amounts due from subsidiaries		111
Assets held for sale	2	2
Interests in associates	262,565	21,500
Investment properties	282,927	282,927
Property and equipment	633,604	617,172
Prepaid lease payments for land	2,201	2,201
Deferred tax assets	4,672	4,672
Intangible assets	210,729	171,123
Tax recoverable	3,128	0
Total assets	137,772,051	137,279,429
Liabilities		
Deposits and balances of banks	2,696,681	2,696,681
Financial assets sold under repurchase agreements	9,845,753	9,845,753
Deposits from customers	102,880,629	102,880,629
Amounts due to subsidiaries		607,498
Certificates of deposit	812,329	812,329
Derivative financial instruments	553,614	553,614
Other accounts and accruals	1,243,889	977,118
Current tax liabilities	356,298	354,314
Debt securities issued	1,663,774	1,663,774
Loan capital	1,792,267	1,792,267
Deferred tax liabilities	13,245	10,955
Total liabilities	121,858,479	122,194,932
Equity attributable to owners of the Bank		
Share capital	5,435,904	5,435,904
Additional equity instruments	2,312,030	2,312,030
Reserves	8,165,638	7,336,563
Total equity	15,913,572	15,084,497
Total liabilities and equity	137,772,051	137,279,429

Approach to Balance Sheet Reconciliation in accordance with the requirements issued by Hong Kong Monetary Authority on 19 August 2013

Step 2

Consolidated Statement Of Financial Position

	Balance sheet as in published financial statements	Under regulatory scope of consolidation	Cross reference to Definition of Capital Components
HK\$'000	At 31 December 2016	At 31 December 2016	
Assets			
Cash and short-term funds	30,521,281	30,510,777	
Placements with banks maturing between one to twelve months	1,616,540	1,604,971	
Derivative financial instruments	424,845	424,845	
Financial assets at fair value through profit or loss	241	0	
Available-for-sale securities	24,164,028	24,110,434	
Held-to-maturity securities	5,563,683	5,533,547	
Advances and other accounts	74,081,605	73,802,578	
of which: Impairment allowances eligible for inclusion in Tier 2 capital		(251,219)	(1)
Defined benefit pension fund net assets		21,726	(2)
Assets held for sale	2	2	
Investments in subsidiaries		192,569	
Amounts due from subsidiaries		111	
Interests in associates	262,565	21,500	
Investment properties	282,927	282,927	
Property and equipment	633,604	617,172	
Prepaid lease payments for land	2,201	2,201	
Deferred tax assets	4,672	4,672	(3)
Intangible assets	210,729	171,123	
of which: Internally developed software		171,123	(4)
Tax recoverable	3,128	-	
Total assets	137,772,051	137,279,429	
Liabilities			
Deposits and balances of banks	2,696,681	2,696,681	
Financial assets sold under repurchase agreements	9,845,753	9,845,753	
Deposits from customers	102,880,629	102,880,629	
Amounts due to subsidiaries		607,498	
Certificates of deposit	812,329	812,329	
Derivative financial instruments	553,614	553,614	
Other accounts and accruals	1,243,889	977,118	
Current tax liabilities	356,298	354,314	
Debt securities issued	1,663,774	1,663,774	
Loan capital	1,792,267	1,792,267	
of which: Portion eligible for Tier 2 capital subject to phase out arrangement		1,038,423	(5)
Deferred tax liabilities	13,245	10,955	
of which: Deferred tax liabilities related to defined benefit pension fund		3,492	(6)
Total liabilities	121,858,479	122,194,932	
Equity attributable to owners of the Bank			
Share capital	5,435,904	5,435,904	(7)
Additional equity instruments	2,312,030	2,312,030	(8)
Reserves	8,165,638	7,336,563	
of which: Retained profits		5,081,724	(9)
of which: Cumulative fair value gains arising from revaluation of investment properties		44,012	(10)
of which: Disclosed reserves		2,254,839	(11)
of which: Land and building revaluation reserve		174,247	(12)
of which: Regulatory reserve		739,000	(13)
Total equity	15,913,572	15,084,497	
Total liabilities and equity	137,772,051	137,279,429	

Approach to Balance Sheet Reconciliation in accordance with the requirements issued by Hong Kong Monetary Authority on 19 August 2013

Step 3

As At 31 December 2016

(HK\$'000)

Transition Disclosures Template		Component of regulatory capital	Amounts subject to pre-Base I treatment	Cross-referenced to Consolidated Balance Sheet
CET1 capital: instruments and reserves				
1	Directly issued qualifying CET1 capital instruments plus any related share premium	5,435,904		(7)
2	Retained earnings	5,081,724		(9)
3	Disclosed reserves	2,254,839		(11)
4	Directly issued capital subject to phase out from CET1 capital (only applicable to non-joint stock companies)	Not applicable		
	Public sector capital injections grandfathered until 1 January 2018	Not applicable		
5	Minority interests arising from CET1 capital instruments issued by consolidated bank subsidiaries and held by third parties (amount allowed in CET1 capital of the consolidation group)	0		
6	CET1 capital before regulatory deductions	12,772,467		
CET1 capital: regulatory deductions				
7	Valuation adjustments	0		
8	Goodwill (net of associated deferred tax liability)	0		
9	Other intangible assets (net of associated deferred tax liability)	171,123	0	(4)
10	Deferred tax assets net of deferred tax liabilities	4,672		(3) - (14)
11	Cash flow hedge reserve	0		
12	Excess of total EL amount over total eligible provisions under the IRB approach	0	0	
13	Gain-on-sale arising from securitization transactions	0		
14	Gains and losses due to changes in own credit risk on fair valued liabilities	0	0	
15	Defined benefit pension fund net assets (net of associated deferred tax liabilities)	18,234	0	(2) - (6)
16	Investments in own CET1 capital instruments (if not already netted off paid-in capital on reported balance sheet)	0	0	
17	Reciprocal cross-holdings in CET1 capital instruments	0	0	
18	Insignificant capital investments in CET1 capital instruments issued by financial sector entities that are outside the scope of regulatory consolidation (amount above 10% threshold)	0	0	
19	Significant capital investments in CET1 capital instruments issued by financial sector entities that are outside the scope of regulatory consolidation (amount above 10% threshold)	0	0	
20	Mortgage servicing rights (amount above 10% threshold)	Not applicable		
21	Deferred tax assets arising from temporary differences (amount above 10% threshold, net of related tax liability)	Not applicable		
22	Amount exceeding the 15% threshold	Not applicable		
23	of which: significant investments in the common stock of financial sector entities	Not applicable		
24	of which: mortgage servicing rights	Not applicable		
25	of which: deferred tax assets arising from temporary differences	Not applicable		
26	National specific regulatory adjustments applied to CET1 capital	957,259		
26a	Cumulative fair value gains arising from the revaluation of land and buildings (own-use and investment properties)	218,259		(10) + (12)
26b	Regulatory reserve for general banking risks	739,000		(13)
26c	Securitization exposures specified in a notice given by the Monetary Authority	0		
26d	Cumulative losses below depreciated cost arising from the institution's holdings of land and buildings	0		
26e	Capital shortfall of regulated non-bank subsidiaries	0	0	
26f	Capital investment in a connected company which is a commercial entity (amount above 15% of the reporting institution's capital base)	0	0	
27	Regulatory deductions applied to CET1 capital due to insufficient AT1 capital and Tier 2 capital to cover deductions	0		
28	Total regulatory deductions to CET1 capital	1,151,288		
29	CET1 capital	11,621,179		
AT1 capital: instruments				
30	Qualifying AT1 capital instruments plus any related share premium	2,312,030		(8)
31	of which: classified as equity under applicable accounting standards	2,312,030		
32	of which: classified as liabilities under applicable accounting standards	0		
33	Capital instruments subject to phase out arrangements from AT1 capital	0		
34	AT1 capital instruments issued by consolidated bank subsidiaries and held by third parties (amount allowed in AT1 capital of the consolidation group)	0		
35	of which: AT1 capital instruments issued by subsidiaries subject to phase out arrangements	0		
36	AT1 capital before regulatory deductions	2,312,030		
AT1 capital: regulatory deductions				
37	Investments in own AT1 capital instruments	0	0	
38	Reciprocal cross-holdings in AT1 capital instruments	0	0	
39	Insignificant capital investments in AT1 capital instruments issued by financial sector entities that are outside the scope of regulatory consolidation (amount above 10% threshold)	0	0	
40	Significant capital investments in AT1 capital instruments issued by financial sector entities that are outside the scope of regulatory consolidation	0	0	
41	National specific regulatory adjustments applied to AT1 capital	0		
41a	Portion of deductions applied 50:50 to core capital and supplementary capital based on pre-Base I treatment which, during transitional period, remain subject to deduction from Tier1 capital	0		
i	of which: Excess of total EL amount over total eligible provisions under the IRB approach	0		
ii	of which: Capital shortfall of regulated non-bank subsidiaries	0		
iii	of which: Investments in own CET1 capital instruments	0		
iv	of which: Reciprocal cross holdings in CET1 capital instruments issued by financial sector entities	0		
v	of which: Capital investment in a connected company which is a commercial entity (amount above 15% of the reporting institution's capital base)	0		
vi	of which: Insignificant capital investments in CET1 capital instruments, AT1 capital instruments and Tier 2 capital instruments issued by financial sector entities that are outside the scope of regulatory consolidation	0		
vii	of which: Significant capital investments in CET1 capital instruments, AT1 capital instruments and Tier 2 capital instruments issued by financial sector entities that are outside the scope of regulatory consolidation	0		
42	Regulatory deductions applied to AT1 capital due to insufficient Tier 2 capital to cover deductions	0		
43	Total regulatory deductions to AT1 capital	0		
44	AT1 capital	2,312,030		
45	Tier 1 capital (Tier 1 = CET1 + AT1)	13,933,209		

Transition Disclosures Template		Component of regulatory capital	Amounts subject to pre-BaseI III treatment	Cross-referenced to Consolidated Balance Sheet
Tier 2 capital: instruments and provisions				
46	Qualifying Tier 2 capital instruments plus any related share premium	0		
47	Capital instruments subject to phase out arrangements from Tier 2 capital	1,038,423		(5)
48	Tier 2 capital instruments issued by consolidated bank subsidiaries and held by third parties (amount allowed in Tier 2 capital of the consolidation group)	0		
49	of which: capital instruments issued by subsidiaries subject to phase out arrangements	0		
50	Collective impairment allowances and regulatory reserve for general banking risks eligible for inclusion in Tier 2 capital	990,219		-(1) + (13)
51	Tier 2 capital before regulatory deductions	2,028,642		
Tier 2 capital: regulatory deductions				
52	Investments in own Tier 2 capital instruments	0	0	
53	Reciprocal cross-holdings in Tier 2 capital instruments	0	0	
54	Insignificant capital investments in Tier 2 capital instruments issued by financial sector entities that are outside the scope of regulatory consolidation (amount above 10% threshold)	0	0	
55	Significant capital investments in Tier 2 capital instruments issued by financial sector entities that are outside the scope of regulatory consolidation	0	0	
56	National specific regulatory adjustments applied to Tier 2 capital	(98,217)		
56a	Add back of cumulative fair value gains arising from the revaluation of land and buildings (own-use and investment properties) eligible for inclusion in Tier 2 capital	(98,217)		- [(10) + (12)] x 45%
56b	Portion of deductions applied 50:50 to core capital and supplementary capital based on pre-BaseI III treatment which, during transitional period, remain subject to deduction from Tier 2 capital	0		
i	of which: Excess of total EL amount over total eligible provisions under the IRB approach	0		
ii	of which: Capital shortfall of regulated non-bank subsidiaries	0		
iii	of which: Investments in own CET1 capital instruments	0		
iv	of which: Reciprocal cross holdings in CET1 capital instruments issued by financial sector entities	0		
v	of which: Capital investment in a connected company which is a commercial entity (amount above 15% of the reporting institution's capital base)	0		
vi	of which: Insignificant capital investments in CET1 capital instruments, AT1 capital instruments and Tier 2 capital instruments issued by financial sector entities that are outside the scope of regulatory consolidation			
vii	of which: Significant capital investments in CET1 capital instruments, AT1 capital instruments and Tier 2 capital instruments issued by financial sector entities that are outside the scope of regulatory consolidation	0		
57	Total regulatory deductions to Tier 2 capital	(98,217)		
58	Tier 2 capital	2,126,859		
59	Total capital (Total capital = Tier 1 + Tier 2)	16,060,068		

Abbreviations:

CET1: Common Equity Tier 1

AT1: Additional Tier 1

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Consolidated Statement Of Financial Position

	Balance sheet as in published financial statements	Under regulatory scope of consolidation
HK\$'000	At 31 December 2015	At 31 December 2015
Assets		
Cash and short-term funds	21,431,894	21,421,389
Placements with banks maturing between one to twelve months	7,751,110	7,736,895
Derivative financial instruments	577,651	577,651
Financial assets at fair value through profit or loss	271	0
Available-for-sale securities	22,800,023	22,690,061
Held-to-maturity securities	8,686,530	8,656,149
Advances and other accounts	65,386,648	65,125,800
Investments in subsidiaries		203,569
Amounts due from subsidiaries		83
Interests in associates	247,901	21,500
Investment properties	264,222	264,222
Property and equipment	627,777	611,607
Prepaid lease payments for land	2,269	2,269
Deferred tax assets	10,744	10,744
Goodwill	50,606	0
Total assets	127,837,646	127,321,939
Liabilities		
Deposits and balances of banks	5,728,313	5,728,313
Financial assets sold under repurchase agreements	3,322,683	3,322,683
Deposits from customers	99,392,364	99,392,364
Amounts due to subsidiaries		479,039
Certificates of deposit	351,962	351,962
Derivative financial instruments	844,778	844,778
Other accounts and accruals	1,124,688	913,258
Current tax liabilities	135,457	128,108
Loan capital	1,819,591	1,819,591
Deferred tax liabilities	10,069	7,512
Total liabilities	112,729,905	112,987,608
Equity attributable to owners of the Bank		
Share capital	5,435,904	5,435,904
Additional equity instruments	2,312,030	2,312,030
Reserves	7,359,807	6,586,397
Total equity	15,107,741	14,334,331
Total liabilities and equity	127,837,646	127,321,939

Approach to Balance Sheet Reconciliation in accordance with the requirements issued by Hong Kong Monetary Authority on 19 August 2013

Step 2

Consolidated Statement Of Financial Position

	Balance sheet as in published financial statements	Under regulatory scope of consolidation	Cross reference to Definition of Capital Components
HK\$'000	At 31 December 2015	At 31 December 2015	
Assets			
Cash and short-term funds	21,431,894	21,421,389	
Placements with banks maturing between one to twelve months	7,751,110	7,736,895	
Derivative financial instruments	577,651	577,651	
Financial assets at fair value through profit or loss	271	0	
Available-for-sale securities	22,800,023	22,690,061	
Held-to-maturity securities	8,686,530	8,656,149	
Advances and other accounts	65,386,648	65,125,800	
of which: Impairment allowances eligible for inclusion in Tier 2 capital		(250,494)	(1)
Defined benefit pension fund net assets		21,726	(2)
Investments in subsidiaries		203,569	
Amounts due from subsidiaries		83	
Interests in associates	247,901	21,500	
Investment properties	264,222	264,222	
Property and equipment	627,777	611,607	
Prepaid lease payments for land	2,269	2,269	
Deferred tax assets	10,744	10,744	(3)
Goodwill	50,606	0	
Total assets	127,837,646	127,321,939	
Liabilities			
Deposits and balances of banks	5,728,313	5,728,313	
Financial assets sold under repurchase agreements	3,322,683	3,322,683	
Deposits from customers	99,392,364	99,392,364	
Amounts due to subsidiaries		479,039	
Certificates of deposit	351,962	351,962	
Derivative financial instruments	844,778	844,778	
Other accounts and accruals	1,124,688	913,258	
Current tax liabilities	135,457	128,108	
Loan capital	1,819,591	1,819,591	
of which: Portion eligible for Tier 2 capital subject to phase out arrangement		1,211,493	(4)
Deferred tax liabilities	10,069	7,512	
of which: Deferred tax liabilities related to defined benefit pension fund		3,492	(5)
Total liabilities	112,729,905	112,987,608	
Equity attributable to owners of the Bank			
Share capital	5,435,904	5,435,904	(6)
Additional equity instruments	2,312,030	2,312,030	(7)
Reserves	7,359,807	6,586,397	
of which: Retained profits		4,291,833	(8)
of which: Cumulative fair value gains arising from revaluation of investment properties		42,627	(9)
of which: Disclosed reserves		2,294,564	(10)
of which: Land and building revaluation reserve		158,018	(11)
of which: Regulatory reserve		663,000	(12)
Total equity	15,107,741	14,334,331	
Total liabilities and equity	127,837,646	127,321,939	

Approach to Balance Sheet Reconciliation in accordance with the requirements issued by Hong Kong Monetary Authority on 19 August 2013

Step 3

As At 31 December 2015

(HK\$'000)

Transition Disclosures Template		Component of regulatory capital	Amounts subject to pre-BaseI III treatment	Cross-referenced to Consolidated Balance Sheet
CET1 capital: instruments and reserves				
1	Directly issued qualifying CET1 capital instruments plus any related share premium	5,435,904		(6)
2	Retained earnings	4,291,833		(8)
3	Disclosed reserves	2,294,564		(10)
4	Directly issued capital subject to phase out from CET1 capital (only applicable to non-joint stock companies)	Not applicable		
	Public sector capital injections grandfathered until 1 January 2018	Not applicable		
5	Minority interests arising from CET1 capital instruments issued by consolidated bank subsidiaries and held by third parties (amount allowed in CET1 capital of the consolidation group)	0		
6	CET1 capital before regulatory deductions	12,022,301		
CET1 capital: regulatory deductions				
7	Valuation adjustments	0		
8	Goodwill (net of associated deferred tax liability)	0		
9	Other intangible assets (net of associated deferred tax liability)	0	0	
10	Deferred tax assets net of deferred tax liabilities	14,236		(3) + (5)
11	Cash flow hedge reserve	0		
12	Excess of total EL amount over total eligible provisions under the IRB approach	0	0	
13	Gain-on-sale arising from securitization transactions	0		
14	Gains and losses due to changes in own credit risk on fair valued liabilities	0	0	
15	Defined benefit pension fund net assets (net of associated deferred tax liabilities)	18,234	0	(2) - (5)
16	Investments in own CET1 capital instruments (if not already netted off paid-in capital on reported balance sheet)	0	0	
17	Reciprocal cross-holdings in CET1 capital instruments	0	0	
18	Insignificant capital investments in CET1 capital instruments issued by financial sector entities that are outside the scope of regulatory consolidation (amount above 10% threshold)	0	0	
19	Significant capital investments in CET1 capital instruments issued by financial sector entities that are outside the scope of regulatory consolidation (amount above 10% threshold)	0	0	
20	Mortgage servicing rights (amount above 10% threshold)	Not applicable		
21	Deferred tax assets arising from temporary differences (amount above 10% threshold, net of related tax liability)	Not applicable		
22	Amount exceeding the 15% threshold	Not applicable		
23	of which: significant investments in the common stock of financial sector entities	Not applicable		
24	of which: mortgage servicing rights	Not applicable		
25	of which: deferred tax assets arising from temporary differences	Not applicable		
26	National specific regulatory adjustments applied to CET1 capital	863,645		
26a	Cumulative fair value gains arising from the revaluation of land and buildings (own-use and investment properties)	200,645		(9) + (11)
26b	Regulatory reserve for general banking risks	663,000		(12)
26c	Securitization exposures specified in a notice given by the Monetary Authority	0		
26d	Cumulative losses below depreciated cost arising from the institution's holdings of land and buildings	0		
26e	Capital shortfall of regulated non-bank subsidiaries	0	0	
26f	Capital investment in a connected company which is a commercial entity (amount above 15% of the reporting institution's capital base)	0	0	
27	Regulatory deductions applied to CET1 capital due to insufficient AT1 capital and Tier 2 capital to cover deductions	0		
28	Total regulatory deductions to CET1 capital	896,115		
29	CET1 capital	11,126,186		
AT1 capital: instruments				
30	Qualifying AT1 capital instruments plus any related share premium	2,312,030		(7)
31	of which: classified as equity under applicable accounting standards	2,312,030		
32	of which: classified as liabilities under applicable accounting standards	0		
33	Capital instruments subject to phase out arrangements from AT1 capital	0		
34	AT1 capital instruments issued by consolidated bank subsidiaries and held by third parties (amount allowed in AT1 capital of the consolidation group)	0		
35	of which: AT1 capital instruments issued by subsidiaries subject to phase out arrangements	0		
36	AT1 capital before regulatory deductions	2,312,030		
AT1 capital: regulatory deductions				
37	Investments in own AT1 capital instruments	0	0	
38	Reciprocal cross-holdings in AT1 capital instruments	0	0	
39	Insignificant capital investments in AT1 capital instruments issued by financial sector entities that are outside the scope of regulatory consolidation (amount above 10% threshold)	0	0	
40	Significant capital investments in AT1 capital instruments issued by financial sector entities that are outside the scope of regulatory consolidation	0	0	
41	National specific regulatory adjustments applied to AT1 capital	0		
41a	Portion of deductions applied 50:50 to core capital and supplementary capital based on pre-BaseI III treatment which, during transitional period, remain subject to deduction from Tier1 capital	0		
i	of which: Excess of total EL amount over total eligible provisions under the IRB approach	0		
ii	of which: Capital shortfall of regulated non-bank subsidiaries	0		
iii	of which: Investments in own CET1 capital instruments	0		
iv	of which: Reciprocal cross holdings in CET1 capital instruments issued by financial sector entities	0		
v	of which: Capital investment in a connected company which is a commercial entity (amount above 15% of the reporting institution's capital base)	0		
vi	of which: Insignificant capital investments in CET1 capital instruments, AT1 capital instruments and Tier 2 capital instruments issued by financial sector entities that are outside the scope of regulatory consolidation	0		
vii	of which: Significant capital investments in CET1 capital instruments, AT1 capital instruments and Tier 2 capital instruments issued by financial sector entities that are outside the scope of regulatory consolidation	0		
42	Regulatory deductions applied to AT1 capital due to insufficient Tier 2 capital to cover deductions	0		
43	Total regulatory deductions to AT1 capital	0		
44	AT1 capital	2,312,030		
45	Tier 1 capital (Tier 1 = CET1 + AT1)	13,438,216		

Transition Disclosures Template		Component of regulatory capital	Amounts subject to pre-Basel III treatment	Cross-referenced to Consolidated Balance Sheet
Tier 2 capital: instruments and provisions				
46	Qualifying Tier 2 capital instruments plus any related share premium	0		
47	Capital instruments subject to phase out arrangements from Tier 2 capital	1,211,493		(4)
48	Tier 2 capital instruments issued by consolidated bank subsidiaries and held by third parties (amount allowed in Tier 2 capital of the consolidation group)	0		
49	of which: capital instruments issued by subsidiaries subject to phase out arrangements	0		
50	Collective impairment allowances and regulatory reserve for general banking risks eligible for inclusion in Tier 2 capital	913,494		-(1) + (12)
51	Tier 2 capital before regulatory deductions	2,124,987		
Tier 2 capital: regulatory deductions				
52	Investments in own Tier 2 capital instruments	0	0	
53	Reciprocal cross-holdings in Tier 2 capital instruments	0	0	
54	Insignificant capital investments in Tier 2 capital instruments issued by financial sector entities that are outside the scope of regulatory consolidation (amount above 10% threshold)	0	0	
55	Significant capital investments in Tier 2 capital instruments issued by financial sector entities that are outside the scope of regulatory consolidation	0	0	
56	National specific regulatory adjustments applied to Tier 2 capital	(90,290)		
56a	Add back of cumulative fair value gains arising from the revaluation of land and buildings (own-use and investment properties) eligible for inclusion in Tier 2 capital	(90,290)		- [(9) + (11)] x 45%
56b	Portion of deductions applied 50:50 to core capital and supplementary capital based on pre-Basel III treatment which, during transitional period, remain subject to deduction from Tier 2 capital	0		
i	of which: Excess of total EL amount over total eligible provisions under the IRB approach	0		
ii	of which: Capital shortfall of regulated non-bank subsidiaries	0		
iii	of which: Investments in own CET1 capital instruments	0		
iv	of which: Reciprocal cross holdings in CET1 capital instruments issued by financial sector entities	0		
v	of which: Capital investment in a connected company which is a commercial entity (amount above 15% of the reporting institution's capital base)	0		
vi	of which: Insignificant capital investments in CET1 capital instruments, AT1 capital instruments and Tier 2 capital instruments issued by financial sector entities that are outside the scope of regulatory consolidation			
vii	of which: Significant capital investments in CET1 capital instruments, AT1 capital instruments and Tier 2 capital instruments issued by financial sector entities that are outside the scope of regulatory consolidation	0		
57	Total regulatory deductions to Tier 2 capital	(90,290)		
58	Tier 2 capital	2,215,277		
59	Total capital (Total capital = Tier 1 + Tier 2)	15,653,493		

Abbreviations:

CET1: Common Equity Tier 1

AT1: Additional Tier 1