June 30, 2021

Nomura Holdings, Inc.

Corrections of Pillar 3 Regulatory Capital and Liquidity Coverage Ratio Disclosures

Nomura Holdings, Inc. today announced the following corrections of its “Pillar 3 Regulatory Capital and Liquidity Coverage Ratio Disclosures” from as of June 30, 2020 to as of December 31, 2020.

The primary corrections are related to the under-estimation of the market risk amount and the counterparty credit risk for securities financing transaction.

[As of December 31, 2020]

PART 1: NHI Consolidated Capital Ratios

CHAPTER 1 Disclosure On Capital Items

(Before Correction)

(Unit: JPY million, %)

CC1: Composition of regulatory capital					
	Item		a		B
			December 31, 2020	September 30, 2020	Reference numbers of CC2
Common Equity Tier 1 Capital: Regulatory Adjustments(2)					
12	Shortfall of provisions to expected losses		40,441	42,578	
28	Total regulatory adjustments to Common Equity Tier 1 capital	(B)	154,219	190,268	
Common Equity Tier 1 Capital					
29	Common Equity Tier 1 capital ((A) – (B))	(C)	2,636,197	2,537,975	
Tier1 Capital					
45	Tier 1 capital ((C) + (F))	(G)	2,952,884	2,855,593	
Total Capital					
59	Total capital ((G) + (J))	(K)	2,961,181	2,886,649	
Risk-Weighted Assets(6)					
60	Total risk-weighted assets	(L)	14,861,662	14,822,408	
Capital Ratios and buffers(7)					
61	Consolidated Common Equity Tier 1 ratio ((C) / (L))		17.73%	17.12%	
62	Consolidated Tier 1 ratio ((G) / (L))		19.86%	19.26%	
63	Consolidated total capital ratio ((K) / (L))		19.92%	19.47%	
68	Common Equity Tier 1 available after meeting the group’s minimum capital requirements (%)		11.92%	11.47%	

(After Correction)

(Unit: JPY million, %)

CC1: Composition of regulatory capital					
Basel III template No.	Item		a		B
			December 31, 2020	September 30, 2020	Reference numbers of CC2
Common Equity Tier 1 Capital: Regulatory Adjustments(2)					
12	Shortfall of provisions to expected losses		40,441	42,841	
28	Total regulatory adjustments to Common Equity Tier 1 capital	(B)	154,219	190,532	
Common Equity Tier 1 Capital					
29	Common Equity Tier 1 capital ((A) – (B))	(C)	2,636,197	2,537,712	
Tier1 Capital					
45	Tier 1 capital ((C) + (F))	(G)	2,952,884	2,855,329	
Total Capital					
59	Total capital ((G) + (J))	(K)	2,961,181	2,886,385	
Risk-Weighted Assets(6)					
60	Total risk-weighted assets	(L)	14,974,069	15,037,167	
Capital Ratios and buffers(7)					
61	Consolidated Common Equity Tier 1 ratio ((C) / (L))		17.60%	16.87%	
62	Consolidated Tier 1 ratio ((G) / (L))		19.71%	18.98%	
63	Consolidated total capital ratio ((K) / (L))		19.77%	19.19%	
68	Common Equity Tier 1 available after meeting the group’s minimum capital requirements (%)		11.77%	11.19%	

CHAPTER 3 Quantitative Disclosure

1. Quantitative Disclosure

(1) Key metrics

(Before Correction)

(Unit: JPY million, %)

KM1: KEY METRICS		a	b	c	d	E
Common disclosure template		As of December 31, 2020	As of September 30, 2020	As of June 30, 2020	As of March 31, 2020	As of December 31, 2019
Available capital						
1	Common Equity Tier 1 (CET1)	2,636,197	2,537,975	2,546,285	2,404,634	2,534,259
2	Tier 1	2,952,884	2,855,593	2,864,191	2,571,500	2,701,086
3	Total capital	2,961,181	2,886,649	2,895,315	2,602,379	2,747,178
RWA						
4	RWA	14,861,662	14,822,408	16,077,794	15,674,493	14,028,085
Risk-based capital ratios as a percentage of RWA						
5	Common Equity Tier 1 ratio (%)	17.73%	17.12%	15.83%	15.34%	18.06%
6	Tier 1 ratio (%)	19.86%	19.26%	17.81%	16.40%	19.25%
7	Total capital ratio (%)	19.92%	19.47%	18.00%	16.60%	19.58%
Additional CET1 buffer requirements as a percentage of RWA						
12	CET1 available after meeting the bank's minimum capital requirements (%)	11.92%	11.47%	10.00%	8.60%	11.58%
Basel III leverage ratio						
13	Total Basel III leverage ratio exposure measure	52,562,587	48,731,347	48,053,266	53,135,763	55,692,934

(After Correction)

(Unit: JPY million, %)

KM1: KEY METRICS		a	b	c	d	E
Common disclosure template		As of December 31, 2020	As of September 30, 2020	As of June 30, 2020	As of March 31, 2020	As of December 31, 2019
Available capital						
1	Common Equity Tier 1 (CET1)	2,636,197	2,537,712	2,546,444	2,404,634	2,534,259
2	Tier 1	2,952,884	2,855,329	2,864,351	2,571,500	2,701,086
3	Total capital	2,961,181	2,886,385	2,895,475	2,602,379	2,747,178
RWA						
4	RWA	14,974,069	15,037,167	16,092,669	15,674,493	14,028,085
Risk-based capital ratios as a percentage of RWA						
5	Common Equity Tier 1 ratio (%)	17.60%	16.87%	15.82%	15.34%	18.06%
6	Tier 1 ratio (%)	19.71%	18.98%	17.79%	16.40%	19.25%
7	Total capital ratio (%)	19.77%	19.19%	17.99%	16.60%	19.58%
Additional CET1 buffer requirements as a percentage of RWA						
12	CET1 available after meeting the bank's minimum capital requirements (%)	11.77%	11.19%	9.99%	8.60%	11.58%
Basel III leverage ratio						
13	Total Basel III leverage ratio exposure measure	52,562,587	48,731,083	48,053,426	53,135,763	55,692,934

(2) Overview of risk weighted asset

(Before Correction)

(Unit: JPY million)

OV1: OVERVIEW OF RWA					
Common disclosure template		a	b	c	D
		RWA		Minimum capital requirements	
		December 31, 2020	September 30, 2020	December 31, 2020	September 30, 2020
4	Counterparty credit risk	3,654,272	3,528,002	301,717	290,922
6	Of which internal model method (IMM)	1,182,214	1,142,030	100,251	96,844
	Of which credit value adjustment (CVA)	1,273,156	1,368,345	101,852	109,467
	Of which exposures to CCP	405,651	337,085	32,452	26,966
	Other	211,455	144,891	17,930	12,285
16	Market risk	4,224,567	4,270,586	337,965	341,646
18	Of which internal model approaches (IMM)	3,553,787	3,570,241	284,303	285,619
25	Total (after applying 1.06 scaling factor)	14,861,662	14,822,408	1,188,933	1,185,792

(After Correction)

(Unit: JPY million)

OV1: OVERVIEW OF RWA					
Common disclosure template		a	b	c	D
		RWA		Minimum capital requirements	
		December 31, 2020	September 30, 2020	December 31, 2020	September 30, 2020
4	Counterparty credit risk	3,654,272	3,559,438	301,717	293,532
6	Of which internal model method (IMM)	1,182,214	1,161,606	100,251	98,504
	Of which credit value adjustment (CVA)	1,273,156	1,377,588	101,852	110,207
	Of which exposures to CCP	405,651	339,502	32,452	27,160
	Other	211,455	145,091	17,930	12,302
16	Market risk	4,336,974	4,452,722	346,957	356,217
18	Of which internal model approaches (IMM)	3,666,194	3,752,378	293,295	300,190
25	Total (after applying 1.06 scaling factor)	14,974,069	15,037,167	1,197,925	1,202,973

(3) RWA flow statements

CCR7: RWA flow statements of CCR exposures under Internal Model Method (IMM)

(Before correction)

(Unit: Million JPY)

CCR7: RWA flow statements of CCR exposures under Internal Model Method (IMM)			
Item			Credit RWA
1	RWA as at end of previous reporting period		1,142,030
2	Movement in risk levels	Asset size	35,655
3		Credit quality of counterparties	12,457

(After correction)

(Unit: Million JPY)

CCR7: RWA flow statements of CCR exposures under Internal Model Method (IMM)			
Item			Credit RWA
1	RWA as at end of previous reporting period		1,161,606
2	Movement in risk levels	Asset size	15,928
3		Credit quality of counterparties	12,608

MR2: RWA flow statements of market risk exposures under an IMA

(Before Correction)

(Unit: Million JPY)

MR2: RWA flow statements of market risk exposures under an IMA								
Item			a	b	c	d	e	F
			VaR	Stressed VaR	IRC	CRM	Other	Total RWA
1a	RWA at previous quarter end		1,269,706	819,766	1,359,105	121,664		3,570,241
1b	Adjustment to RWA at previous quarter end (1a divided by 1c)		0.81	0.86	1.06	1.00		0.92
1c	Spot RWA as at previous quarter end		1,556,152	945,530	1,270,755	121,664		3,894,102
2	Movement in risk levels	Movement in risk levels	12,784	(96,784)	363,554	(16,776)		262,778
3		Model updates/changes	(296,210)	(3,792)	―	―		(300,003)
6		Foreign exchange movements	(29,711)	(19,725)	(38,152)	(2,448)		(90,038)
8a	Spot RWA as at quarter end		1,243,014	825,228	1,596,157	102,439		3,766,839
8b	Adjustment to RWA at quarter end (8c divided by 8a)		0.77	1.07	1.00	1.00		0.95
8c	RWA at end of reporting period		964,033	891,157	1,596,157	102,439		3,553,787

(After Correction)

(Unit: Million JPY)

MR2: RWA flow statements of market risk exposures under an IMA								
Item			a	b	c	d	e	F
			VaR	Stressed VaR	IRC	CRM	Other	Total RWA
1a	RWA at previous quarter end		1,433,585	838,023	1,359,105	121,664		3,752,378
1b	Adjustment to RWA at previous quarter end (1a divided by 1c)		0.82	0.85	1.06	1.00		0.92
1c	Spot RWA as at previous quarter end		1,728,117	975,309	1,270,755	121,664		4,095,846
2	Movement in risk levels	Movement in risk levels	(260,014)	(146,597)	363,554	(16,776)		(59,833)
3		Model updates/changes	18,232	38,524	―	―		56,757
6		Foreign exchange movements	(34,698)	(20,245)	(38,152)	(2,448)		(95,545)
8a	Spot RWA as at quarter end		1,451,637	846,990	1,596,157	102,439		3,997,224
8b	Adjustment to RWA at quarter end (8c divided by 8a)		0.74	1.04	1.00	1.00		0.92
8c	RWA at end of reporting period		1,086,312	881,285	1,596,157	102,439		3,666,194

CHAPTER 5 Disclosure On Leverage Ratio

(Before Correction)

(Unit: JPY million, %)

Leverage ratio common disclosure template Table 2	Leverage ratio common disclosure template Table 1	Items	December 31, 2019	September 30, 2019
On-balance sheet exposures				
2	7	(Asset amounts deducted in determining Basel III Tier 1 capital)	164,669	169,715
3		Total on-balance sheet exposures (excluding derivatives and SFTs) (sum of lines 1 and 2)	23,801,360	22,766,530
Capital and total exposures				
20		Tier 1 capital	2,952,884	2,855,593
21	8	Total exposures (sum of lines 3, 11, 16 and 19)	52,562,587	48,731,347
Basel III leverage ratio (including the deposits with the Bank of Japan)				
		Total exposure	52,562,587	48,731,347
		Total exposures (including the deposits with the Bank of Japan)	54,477,616	51,383,294

(After Correction)

(Unit: JPY million, %)

Leverage ratio common disclosure template Table 2	Leverage ratio common disclosure template Table 1	Items	December 31, 2019	September 30, 2019
On-balance sheet exposures				
2	7	(Asset amounts deducted in determining Basel III Tier 1 capital)	164,669	169,979
3		Total on-balance sheet exposures (excluding derivatives and SFTs) (sum of lines 1 and 2)	23,801,360	22,766,266
Capital and total exposures				
20		Tier 1 capital	2,952,884	2,855,329
21	8	Total exposures (sum of lines 3, 11, 16 and 19)	52,562,587	48,731,083
Basel III leverage ratio (including the deposits with the Bank of Japan)				
		Total exposure	52,562,587	48,731,083
		Total exposures (including the deposits with the Bank of Japan)	54,477,616	51,383,030

[As of September 30, 2020]

PART 1: NHI Consolidated Capital Ratios

CHAPTER 1 Disclosure On Capital Items

(Before Correction)

(Unit: JPY million, %)

CC1: Composition of regulatory capital					
Basel III template No.	Item		a		B
			September 30, 2020	June 30, 2020	Reference numbers of CC2
12	Shortfall of provisions to expected losses		42,578	37,745	
28	Total regulatory adjustments to Common Equity Tier 1 capital	(B)	190,268	229,693	
Common Equity Tier 1 Capital					
29	Common Equity Tier 1 capital ((A) – (B))	(C)	2,537,975	2,546,285	
Tier1 Capital					
45	Tier 1 capital ((C) + (F))	(G)	2,855,593	2,864,191	
Total Capital					
59	Total capital ((G) + (J))	(K)	2,886,649	2,895,315	
Risk-Weighted Assets(6)					
60	Total risk-weighted assets	(L)	14,822,408	16,077,794	
Capital Ratios and buffers(7)					
61	Consolidated Common Equity Tier 1 ratio ((C) / (L))		17.12%	15.83%	
62	Consolidated Tier 1 ratio ((G) / (L))		19.26%	17.81%	
63	Consolidated total capital ratio ((K) / (L))		19.47%	18.00%	
68	Common Equity Tier 1 available after meeting the group's minimum capital requirements (%)		11.47%	10.00%	

(After Correction)

(Unit: JPY million, %)

CC1: Composition of regulatory capital					
Basel III template No.	Item		a		b
			September 30, 2020	June 30, 2020	Reference numbers of CC2
12	Shortfall of provisions to expected losses		42,841	37,585	
28	Total regulatory adjustments to Common Equity Tier 1 capital	(B)	190,532	229,533	
Common Equity Tier 1 Capital					
29	Common Equity Tier 1 capital ((A) – (B))	(C)	2,537,712	2,546,444	
Tier1 Capital					
45	Tier 1 capital ((C) + (F))	(G)	2,855,329	2,864,351	
Total Capital					
59	Total capital ((G) + (J))	(K)	2,886,385	2,895,475	
Risk-Weighted Assets(6)					
60	Total risk-weighted assets	(L)	15,037,167	16,092,669	
Capital Ratios and buffers(7)					
61	Consolidated Common Equity Tier 1 ratio ((C) / (L))		16.87%	15.82%	
62	Consolidated Tier 1 ratio ((G) / (L))		18.98%	17.79%	
63	Consolidated total capital ratio ((K) / (L))		19.19%	17.99%	
68	Common Equity Tier 1 available after meeting the group's minimum capital requirements (%)		11.19%	9.99%	

CHAPTER 3 QUANTITATIVE DISCLOSURE

(1) Key Metrics

(Before Correction)

(Unit: JPY million, %)

KM1: KEY METRICS						
Common disclosure template		a	b	c	d	e
		As of September 30, 2020	As of June 30, 2020	As of March 31, 2020	As of December 31, 2019	As of September 30, 2019
Available capital						
1	Common Equity Tier 1 (CET1)	2,537,975	2,546,285	2,404,634	2,534,259	2,524,353
2	Tier 1	2,855,593	2,864,191	2,571,500	2,701,086	2,691,284
3	Total capital	2,886,649	2,895,315	2,602,379	2,747,178	2,737,400
RWA						
4	RWA	14,822,408	16,077,794	15,674,493	14,028,085	14,576,989
Risk-based capital ratios as a percentage of RWA						
5	Common Equity Tier 1 ratio (%)	17.12%	15.83%	15.34%	18.06%	17.31%
6	Tier 1 ratio (%)	19.26%	17.81%	16.40%	19.25%	18.46%
7	Total capital ratio (%)	19.47%	18.00%	16.60%	19.58%	18.77%
Additional CET1 buffer requirements as a percentage of RWA						
12	CET1 available after meeting the bank’s minimum capital requirements (%)	11.47%	10.00%	8.60%	11.58%	10.77%
Basel III leverage ratio						
13	Total Basel III leverage ratio exposure measure	48,731,347	48,053,266	53,135,763	55,692,934	54,906,506

(After Correction)

(Unit: JPY million, %)

KM1: KEY METRICS						
Common disclosure template		a	b	c	d	e
		As of September 30, 2020	As of June 30, 2020	As of March 31, 2020	As of December 31, 2019	As of September 30, 2019
Available capital						
1	Common Equity Tier 1 (CET1)	2,537,712	2,546,444	2,404,634	2,534,259	2,524,353
2	Tier 1	2,855,329	2,864,351	2,571,500	2,701,086	2,691,284
3	Total capital	2,886,385	2,895,475	2,602,379	2,747,178	2,737,400
RWA						
4	RWA	15,037,167	16,092,669	15,674,493	14,028,085	14,576,989
Risk-based capital ratios as a percentage of RWA						
5	Common Equity Tier 1 ratio (%)	16.87%	15.82%	15.34%	18.06%	17.31%
6	Tier 1 ratio (%)	18.98%	17.79%	16.40%	19.25%	18.46%
7	Total capital ratio (%)	19.19%	17.99%	16.60%	19.58%	18.77%
Additional CET1 buffer requirements as a percentage of RWA						
12	CET1 available after meeting the bank’s minimum capital requirements (%)	11.19%	9.99%	8.60%	11.58%	10.77%
Basel III leverage ratio						
13	Total Basel III leverage ratio exposure measure	48,731,083	48,053,426	53,135,763	55,692,934	54,906,506

(2) Over view of Risk Weighted Asset

(Before Correction)

(Unit: JPY million)

OV1: OVERVIEW OF RWA					
Common disclosure template		a	b	c	d
		RWA		Minimum capital requirements	
		September 30, 2020	June 30, 2020	September 30, 2020	June 30, 2020
4	Counterparty credit risk	3,528,002	3,691,172	290,922	304,101
6	Of which internal model method (IMM)	1,142,030	1,172,079	96,844	99,392
	Of which credit value adjustment (CVA)	1,368,345	1,498,422	109,467	119,873
	Of which exposures to CCP	337,085	342,389	26,966	27,391
	Other	144,891	181,879	12,285	15,419
16	Market risk	4,270,586	5,586,351	341,646	446,908
18	Of which internal model approaches (IMM)	3,570,241	4,993,500	285,619	399,480
25	Total (after applying 1.06 scaling factor)	14,822,408	16,077,794	1,185,792	1,286,223

(After Correction)

(Unit: JPY million)

OV1: OVERVIEW OF RWA					
Common disclosure template		a	b	c	d
		RWA		Minimum capital requirements	
		September 30, 2020	June 30, 2020	September 30, 2020	June 30, 2020
4	Counterparty credit risk	3,559,438	3,705,362	293,532	305,291
6	Of which internal model method (IMM)	1,161,606	1,183,492	98,504	100,360
	Of which credit value adjustment (CVA)	1,377,588	1,498,422	110,207	119,873
	Of which exposures to CCP	339,502	345,165	27,160	27,613
	Other	145,091	181,879	12,302	15,419
16	Market risk	4,452,722	5,586,351	356,217	446,908
18	Of which internal model approaches (IMM)	3,752,378	4,993,500	300,190	399,480
25	Total (after applying 1.06 scaling factor)	15,037,167	16,092,669	1,202,973	1,287,413

(4) Counterparty Credit Risk

CCR1: Analysis of counterparty credit risk (CCR) exposure by approach

(Before Correction)

(Unit: JPY million)

CCR1: ANALYSIS OF COUNTERPARTY CREDIT RISK (CCR) EXPOSURE BY APPROACH							
Item		a	b	c	d	e	f
		RC	PFE	EEPE	Alpha used for computing regulatory EAD	EAD post-CRM	RWA
2	Internal Model Method (for derivatives and SFTs)			3,310,986	1.4	4,642,106	1,142,030
4	Comprehensive Approach for credit risk mitigation (for SFTs)					1,928,236	144,891
6	Total						1,822,571

(After Correction)

(Unit: JPY million)

CCR1: ANALYSIS OF COUNTERPARTY CREDIT RISK (CCR) EXPOSURE BY APPROACH							
Item		a	b	c	d	e	f
		RC	PFE	EEPE	Alpha used for computing regulatory EAD	EAD post-CRM	RWA
2	Internal Model Method (for derivatives and SFTs)			3,413,184	1.4	4,785,184	1,161,606
4	Comprehensive Approach for credit risk mitigation (for SFTs)					1,932,263	145,091
6	Total						1,842,347

CCR2: Credit Valuation Adjustment (CVA) Capital Charge

(Before Correction)

(Unit: JPY million)

CCR2: CREDIT VALUATION ADJUSTMENT (CVA) CAPITAL CHARGE			
Item		a	b
		EAD post-CRM	RWA
1	Total portfolios subject to the Advanced CVA capital charge	2,993,820	1,074,914
2	(i) VaR component (including the 3×multiplier)		632,802
5	TOTAL SUBJECT TO THE CVA CAPITAL CHARGE	3,865,815	1,368,345

(After Correction)

(Unit: JPY million)

CCR2: CREDIT VALUATION ADJUSTMENT (CVA) CAPITAL CHARGE			
Item		a	b
		EAD post-CRM	RWA
1	Total portfolios subject to the Advanced CVA capital charge	2,993,820	1,084,157
2	(i) VaR component (including the 3×multiplier)		642,044
5	TOTAL SUBJECT TO THE CVA CAPITAL CHARGE	3,865,815	1,377,588

CCR4: CCR exposures by portfolio and PD scale

(Before Correction)

(Unit: JPY million, number of obligors in the thousands, %)

CCR4: IRB – CCR exposures by portfolio and PD scale								
Item		a	b	c	d	e	f	g
	PD range	EAD post-CRM	Average PD	Number of obligors	Average LGD	Average maturity	Credit RWA	Weighted average RW(RWA density)
	Sovereign							
1	0.00 to <0.15	1,135,554	0.02%	0.1	44.24%	0.5	34,738	3.05%
3	0.25 to <0.5	27,927	0.29%	Less than 100 obligors	45.00%	0.8	10,281	36.81%
4	0.5 to <0.75	3,581	0.61%	Less than 100 obligors	45.00%	0.0	1,831	51.12%
7	10.00 to <100.00	734	27.71%	Less than 100 obligors	45.00%	0.0	1,663	226.49%
9	Sub-total	1,215,217	0.10%	0.1	44.29%	0.5	89,276	7.34%
	Bank							
1	0.00 to <0.15	2,242,605	0.05%	0.3	35.78%	0.9	285,857	12.74%
3	0.25 to <0.5	153,653	0.35%	0.1	17.30%	1.8	27,147	17.66%
5	0.75 to <2.50	102,507	1.67%	Less than 100 obligors	10.73%	1.1	19,198	18.72%
9	Sub-total	3,012,665	0.48%	0.8	31.39%	1.1	485,596	16.11%
	Corporate							
1	0.00 to <0.15	1,944,357	0.06%	5.3	40.31%	1.2	293,272	15.08%
2	0.15 to <0.25	213,756	0.19%	0.5	44.99%	1.0	75,475	35.30%
3	0.25 to <0.5	310,180	0.33%	0.4	42.41%	1.0	147,037	47.40%
7	10.00 to <100.00	147,753	27.71%	1.8	27.86%	0.8	238,441	161.37%
9	Sub-total	3,167,681	2.32%	9.2	39.41%	1.1	1,233,891	38.95%
Total (sum of portfolios)		7,395,564	1.21%	10.2	36.95%	1.0	1,808,764	24.45%

(After Correction)

(Unit: JPY million, number of obligors in the thousands, %)

CCR4: IRB – CCR exposures by portfolio and PD scale								
Item		a	b	c	d	e	f	g
	PD range	EAD post-CRM	Average PD	Number of obligors	Average LGD	Average maturity	Credit RWA	Weighted average RW(RWA density)
	Sovereign							
1	0.00 to <0.15	1,082,538	0.02%	0.1	44.21%	0.5	34,619	3.19%
3	0.25 to <0.5	27,931	0.29%	Less than 100 obligors	45.00%	0.8	10,282	36.81%
4	0.5 to <0.75	3,505	0.61%	Less than 100 obligors	45.00%	0.0	1,795	51.22%
7	10.00 to <100.00	1,513	27.71%	Less than 100 obligors	45.00%	0.0	3,428	226.49%
9	Sub-total	1,162,907	0.13%	0.1	44.26%	0.5	90,888	7.81%
	Bank							
1	0.00 to <0.15	2,281,784	0.05%	0.3	35.94%	0.9	289,657	12.69%
3	0.25 to <0.5	153,685	0.35%	0.1	17.31%	1.8	27,159	17.67%
5	0.75 to <2.50	102,506	1.67%	Less than 100 obligors	10.73%	1.1	19,197	18.72%
9	Sub-total	3,051,876	0.47%	0.8	31.56%	1.0	489,407	16.03%
	Corporate							
1	0.00 to <0.15	2,103,443	0.06%	5.3	40.66%	1.2	304,944	14.49%
2	0.15 to <0.25	213,704	0.19%	0.5	44.99%	1.0	75,460	35.31%
3	0.25 to <0.5	310,309	0.33%	0.4	42.41%	1.0	147,087	47.40%
7	10.00 to <100.00	148,795	27.71%	1.8	27.98%	0.8	241,086	162.02%
9	Sub-total	3,327,885	2.22%	9.2	39.68%	1.1	1,248,245	37.50%
Total (sum of portfolios)		7,542,669	1.19%	10.2	37.10%	1.0	1,828,541	24.24%

CCR7: RWA flow statements of CCR exposures under Internal Model Method (IMM)
(Before Correction)

(Unit: Million JPY)

CCR7: RWA flow statements of CCR exposures under Internal Model Method (IMM)			
Item			Credit RWA
1	RWA as at end of previous quarter end (June 30, 2020)		1,172,079
2	Movement in risk levels	Asset size	39,445
3		Credit quality of counterparties	(50,785)
7		Foreign exchange movements	(18,710)
9	RWA as at end of reporting period (September 30, 2020)		1,142,030

(After Correction)

(Unit: Million JPY)

CCR7: RWA flow statements of CCR exposures under Internal Model Method (IMM)			
Item			Credit RWA
1	RWA as at end of previous quarter end (June 30, 2020)		1,183,492
2	Movement in risk levels	Asset size	48,514
3		Credit quality of counterparties	(51,402)
7		Foreign exchange movements	(18,998)
9	RWA as at end of reporting period (September 30, 2020)		1,161,606

CCR8: Exposures to Central Counterparties

(Before Correction)

(Unit: JPY million)

CCR8: EXPOSURES TO CENTRAL COUNTERPARTIES			
Item		a	b
		EAD (post-CRM) to CCP	RWA
1	Exposures to QCCPs (total)		184,488
2	Exposures for trades at QCCPs (excluding initial margin and default fund contributions); of which	5,964,052	119,281
5	(iii) Securities financing transactions	340,917	6,818
11	Exposures to non-QCCPs (total)		152,596
12	Exposures for trades at non-QCCPs (excluding initial margin and default fund contributions); of which	91,472	83,296
15	(iii) Securities financing transactions	10,386	2,211

(After Correction)

(Unit: JPY million)

CCR8: EXPOSURES TO CENTRAL COUNTERPARTIES			
Item		a	b
		EAD (post-CRM) to CCP	RWA
1	Exposures to QCCPs (total)		184,512
2	Exposures for trades at QCCPs (excluding initial margin and default fund contributions); of which	5,965,228	119,304
5	(iii) Securities financing transactions	342,093	6,841
11	Exposures to non-QCCPs (total)		154,990
12	Exposures for trades at non-QCCPs (excluding initial margin and default fund contributions); of which	103,440	85,690
15	(iii) Securities financing transactions	22,355	4,604

(6) Market Risk

MR2: RWA flow statements of market risk exposures under an IMA

(Before Correction)

(Unit: Million JPY)

MR2: RWA flow statements of market risk exposures under an IMA								
Item			a	b	c	d	e	f
			VaR	Stressed VaR	IRC	CRM	Other	Total RWA
2	Movement in risk levels	Movement in risk levels	250,515	168,863	(338,073)	14,933		96,239
3		Model updates/changes	13,956	30,230	－	－		44,186
6		Foreign exchange movements	(31,096)	(18,894)	(25,393)	(2,431)		(77,815)
8a	Spot RWA at end of reporting period (September 30, 2019)		1,556,152	945,530	1,270,755	121,664		3,894,102
8b	Adjustment to RWA at end of reporting period (8c divided by 8a)		0.81	0.86	1.06	1.00		0.92
8c	RWA at end of reporting period		1,269,706	819,766	1,359,105	121,664		3,570,241

(After Correction)

(Unit: Million JPY)

MR2: RWA flow statements of market risk exposures under an IMA								
Item			a	b	c	d	e	f
			VaR	Stressed VaR	IRC	CRM	Other	Total RWA
2	Movement in risk levels	Movement in risk levels	1,344,791	361,725	(338,073)	14,933		1,383,377
3		Model updates/changes	(904,918)	(132,258)	－	－		(1,037,176)
6		Foreign exchange movements	(34,532)	(19,489)	(25,393)	(2,431)		(81,847)
8a	Spot RWA at end of reporting period (September 30, 2019)		1,728,117	975,309	1,270,755	121,664		4,095,846
8b	Adjustment to RWA at end of reporting period (8c divided by 8a)		0.82	0.85	1.06	1.00		0.92
8c	RWA at end of reporting period		1,433,585	838,023	1,359,105	121,664		3,752,378

MR3: IMA Values for trading portfolios

(Before Correction)

(Unit: JPY million)

MR3: IMA VALUES FOR TRADING PORTFOLIOS			
Item		September 30, 2020	September 30, 2019
	VaR (10 day 99%)		
2	Average value	43,738	21,454
4	Period end	41,497	22,345
	Stressed VaR (10 day 99%)		
6	Average value	29,162	36,359
7	Minimum value	16,823	22,740
8	Period end	25,214	44,736
	Comprehensive Risk capital charge (99.9%)		
17	Floor (standardized measurement method)	7,407	5,272

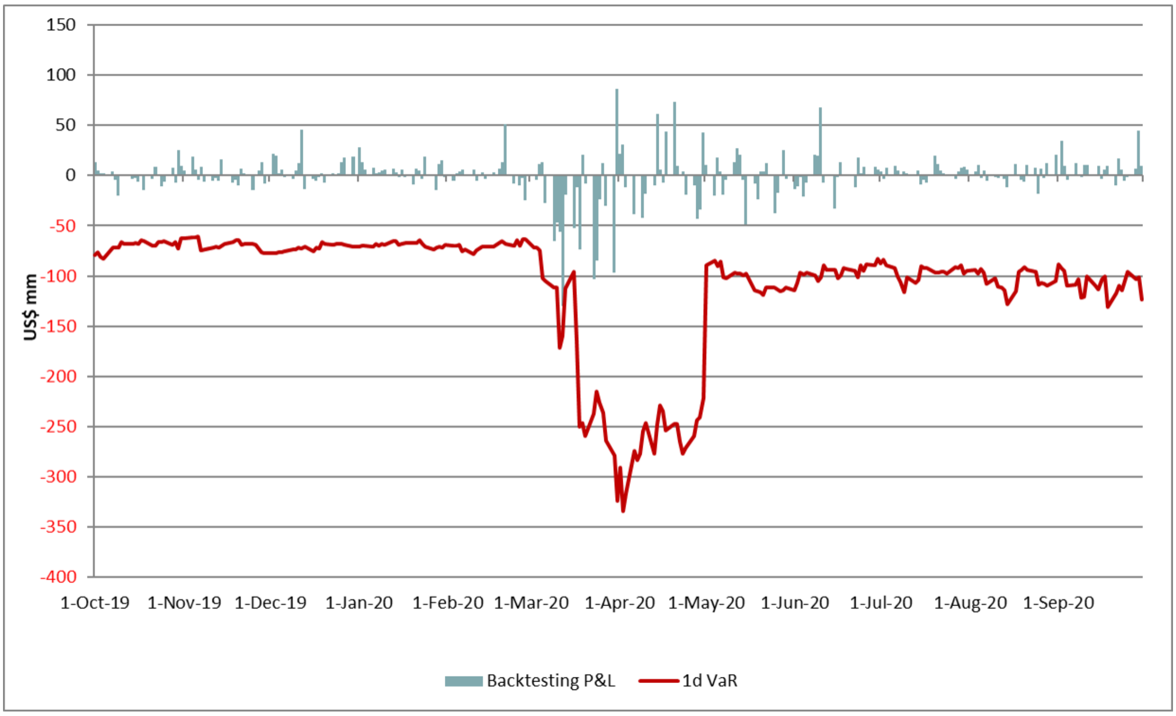
(After Correction)

(Unit: JPY million)

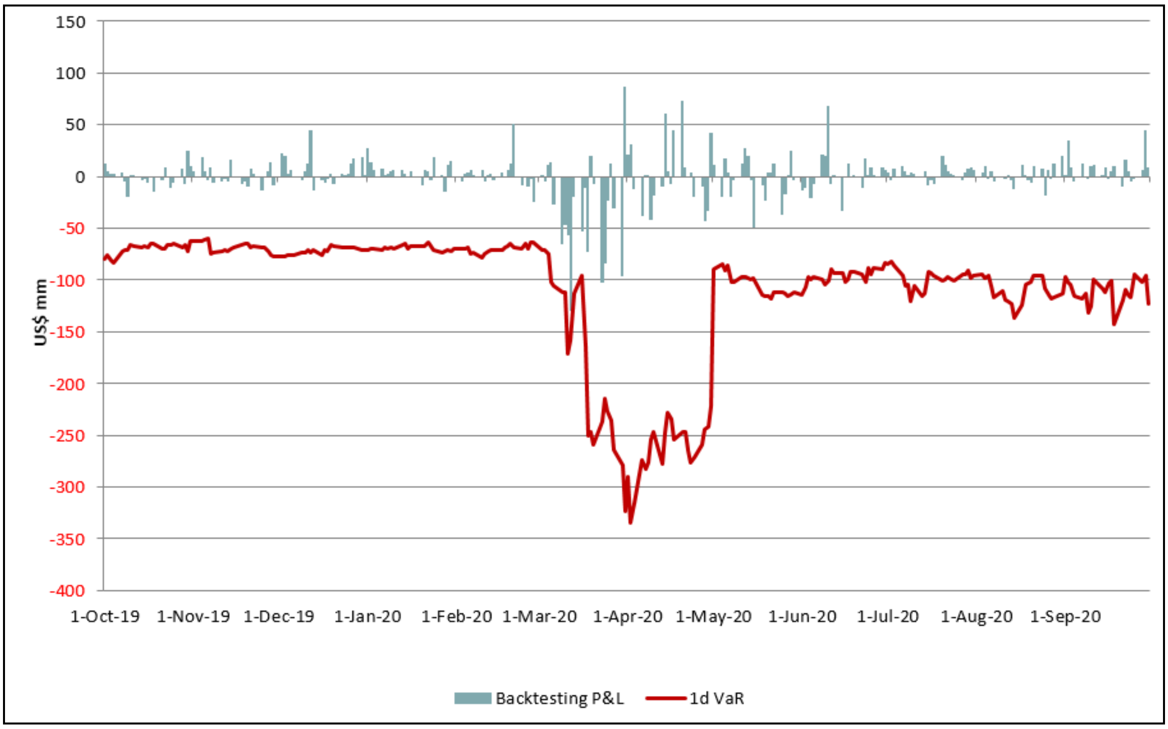
MR3: IMA VALUES FOR TRADING PORTFOLIOS			
Item		September 30, 2020	September 30, 2019
	VaR (10 day 99%)		
2	Average value	45,817	21,454
4	Period end	46,083	22,345
	Stressed VaR (10 day 99%)		
6	Average value	29,395	36,359
7	Minimum value	17,911	22,740
8	Period end	26,008	44,736
	Comprehensive Risk capital charge (99.9%)		
17	Floor (standardized measurement method)	9,733	5,272

MR4: Comparison of VaR estimates with gains/losses

(Before Correction)



(After Correction)



(8) Macroprudential supervisory measures

CCyB1: Geographical distribution of credit exposures used in the countercyclical buffer

(Before Correction)

(Unit: JPY million, %)

CCyB1: Geographical distribution of credit exposures used in the countercyclical buffer				
	a	b	c	d
Geographical breakdown	Countercyclical capital buffer rate	Risk-weighted assets used in the computation of the countercyclical capital buffer	Group-specific countercyclical capital buffer rate	Countercyclical buffer amount
Hong Kong SAR	1.00%	60,363		
Luxembourg	0.25%	174,199		
Sum		234,562		
Total		5,635,684	0.01%	1,700,856

(After Correction)

(Unit: JPY million, %)

CCyB1: Geographical distribution of credit exposures used in the countercyclical buffer				
	a	b	c	d
Geographical breakdown	Countercyclical capital buffer rate	Risk-weighted assets used in the computation of the countercyclical capital buffer	Group-specific countercyclical capital buffer rate	Countercyclical buffer amount
Hong Kong SAR	1.00%	60,395		
Luxembourg	0.25%	176,574		
Sum		236,970		
Total		5,661,071	0.01%	1,683,412

CHAPTER 5 DISCLOSURE ON LEVERAGE RATIO

(Before Correction)

(Unit: JPY million, %)

Leverage ratio common disclosure template Table 2	Leverage ratio common disclosure template Table 1	Items	September 30, 2020	June 30, 2020	September 30, 2019
On-balance sheet exposures					
2	7	(Asset amounts deducted in determining Basel III Tier 1 capital)	169,715	163,513	156,926
3		Total on-balance sheet exposures (excluding derivatives and SFTs) (sum of lines 1 and 2)	22,766,530	23,161,459	25,847,440
Capital and total exposures					
20		Tier 1 capital	2,855,593	2,864,191	2,691,284
21	8	Total exposures (sum of lines 3, 11, 16 and 19)	48,731,347	48,053,266	54,906,506
Basel III leverage ratio (including the deposits with the Bank of Japan)					
		Total exposure	48,731,347	48,053,266	
		Total exposures (including the deposits with the Bank of Japan)	51,383,294	50,058,277	

(After Correction)

(Unit: JPY million, %)

Leverage ratio common disclosure template Table 2	Leverage ratio common disclosure template Table 1	Items	September 30, 2020	June 30, 2020	September 30, 2019
On-balance sheet exposures					
2	7	(Asset amounts deducted in determining Basel III Tier 1 capital)	169,979	163,353	156,926
3		Total on-balance sheet exposures (excluding derivatives and SFTs) (sum of lines 1 and 2)	22,766,266	23,161,619	25,847,440
Capital and total exposures					
20		Tier 1 capital	2,855,329	2,864,351	2,691,284
21	8	Total exposures (sum of lines 3, 11, 16 and 19)	48,731,083	48,053,426	54,906,506
Basel III leverage ratio (including the deposits with the Bank of Japan)					
		Total exposure	48,731,083	48,053,426	
		Total exposures (including the deposits with the Bank of Japan)	51,383,030	50,058,436	

[As of June 30, 2020]

PART 1: NHI Consolidated Capital Ratios

CHAPTER 1 Disclosure On Capital Items

(Before Correction)

(Unit: JPY million, %)

CC1: Composition of regulatory capital				
Basel III template No.	Item	a		b
		June 30, 2020	March 31, 2020	Reference numbers of CC2
Common Equity Tier 1 Capital: Regulatory Adjustments(2)				
12	Shortfall of provisions to expected losses	37,745	41,562	
28	Total regulatory adjustments to Common Equity Tier 1 capital (B)	229,693	245,481	
Common Equity Tier 1 Capital				
29	Common Equity Tier 1 capital ((A) – (B)) (C)	2,546,285	2,404,634	
Tier1 Capital				
45	Tier 1 capital ((C) + (F)) (G)	2,864,191	2,571,500	
Total Capital				
59	Total capital ((G) + (J)) (K)	2,895,315	2,602,379	
Risk-Weighted Assets(6)				
60	Total risk-weighted assets (L)	16,077,794	15,674,493	
Capital Ratios and buffers(7)				
61	Consolidated Common Equity Tier 1 ratio ((C) / (L))	15.83%	15.34%	
62	Consolidated Tier 1 ratio ((G) / (L))	17.81%	16.40%	
63	Consolidated total capital ratio ((K) / (L))	18.00%	16.60%	
68	Common Equity Tier 1 available after meeting the group’s minimum capital requirements (%)	10.00%	8.60%	

(After Correction)

(Unit: JPY million, %)

CC1: Composition of regulatory capital					
Basel III template No.	Item		a		b
			June 30, 2020	March 31, 2020	Reference numbers of CC2
Common Equity Tier 1 Capital: Regulatory Adjustments(2)					
12	Shortfall of provisions to expected losses		37,585	41,562	
28	Total regulatory adjustments to Common Equity Tier 1 capital	(B)	229,533	245,481	
Common Equity Tier 1 Capital					
29	Common Equity Tier 1 capital ((A) – (B))	(C)	2,546,444	2,404,634	
Tier1 Capital					
45	Tier 1 capital ((C) + (F))	(G)	2,864,351	2,571,500	
Total Capital					
59	Total capital ((G) + (J))	(K)	2,895,475	2,602,379	
Risk-Weighted Assets(6)					
60	Total risk-weighted assets	(L)	16,092,669	15,674,493	
Capital Ratios and buffers(7)					
61	Consolidated Common Equity Tier 1 ratio ((C) / (L))		15.82%	15.34%	
62	Consolidated Tier 1 ratio ((G) / (L))		17.79%	16.40%	
63	Consolidated total capital ratio ((K) / (L))		17.99%	16.60%	
68	Common Equity Tier 1 available after meeting the group’s minimum capital requirements (%)		9.99%	8.60%	

CHAPTER 3 Quantitative Disclosure

1. Quantitative Disclosure

(1) Key metrics

(Before correction)

(Unit: JPY million, %)

KM1: KEY METRICS						
Common disclosure template		a	b	c	d	e
		As of June 30, 2020	As of March 31, 2020	As of December 31, 2019	As of September 30, 2019	As of June 30, 2019
Available capital						
1	Common Equity Tier 1 (CET1)	2,546,285	2,404,634	2,534,259	2,524,353	2,478,315
2	Tier 1	2,864,191	2,571,500	2,701,086	2,691,284	2,644,481
3	Total capital	2,895,315	2,602,379	2,747,178	2,737,400	2,690,417
RWA						
4	RWA	16,077,794	15,674,493	14,028,085	14,576,989	14,626,406
Risk-based capital ratios as a percentage of RWA						
5	Common Equity Tier 1 ratio (%)	15.83%	15.34%	18.06%	17.31%	16.94%
6	Tier 1 ratio (%)	17.81%	16.40%	19.25%	18.46%	18.08%
7	Total capital ratio (%)	18.00%	16.60%	19.58%	18.77%	18.39%
Additional CET1 buffer requirements as a percentage of RWA						
12	CET1 available after meeting the bank's minimum capital requirements (%)	10.00%	8.60%	11.58%	10.77%	10.39%
Basel III leverage ratio						
13	Total Basel III leverage ratio exposure measure	48,053,266	53,135,763	55,692,934	54,906,506	52,235,865

(After correction)

(Unit: JPY million, %)

KM1: KEY METRICS						
Common disclosure template		a	b	c	d	e
		As of June 30, 2020	As of March 31, 2020	As of December 31, 2019	As of September 30, 2019	As of June 30, 2019
Available capital						
1	Common Equity Tier 1 (CET1)	2,546,444	2,404,634	2,534,259	2,524,353	2,478,315
2	Tier 1	2,864,351	2,571,500	2,701,086	2,691,284	2,644,481
3	Total capital	2,895,475	2,602,379	2,747,178	2,737,400	2,690,417
RWA						
4	RWA	16,092,669	15,674,493	14,028,085	14,576,989	14,626,406
Risk-based capital ratios as a percentage of RWA						
5	Common Equity Tier 1 ratio (%)	15.82%	15.34%	18.06%	17.31%	16.94%
6	Tier 1 ratio (%)	17.79%	16.40%	19.25%	18.46%	18.08%
7	Total capital ratio (%)	17.99%	16.60%	19.58%	18.77%	18.39%
Additional CET1 buffer requirements as a percentage of RWA						
12	CET1 available after meeting the bank's minimum capital requirements (%)	9.99%	8.60%	11.58%	10.77%	10.39%
Basel III leverage ratio						
13	Total Basel III leverage ratio exposure measure	48,053,426	53,135,763	55,692,934	54,906,506	52,235,865

(2) Overview of risk weighted asset

(Before Correction)

(Unit: JPY million)

OV1: OVERVIEW OF RWA					
Common disclosure template		a	b	c	d
		RWA		Minimum capital requirements	
		June 30, 2020	March 31, 2020	June 30, 2020	March 31, 2020
4	Counterparty credit risk	3,691,172	3,591,776	304,101	297,422
6	Of which internal model method (IMM)	1,172,079	1,274,488	99,392	108,076
	Of which exposures to CCP	342,389	314,711	27,391	25,176
25	Total (after applying 1.06 scaling factor)	16,077,794	15,674,493	1,286,223	1,253,959

(After Correction)

(Unit: JPY million)

OV1: OVERVIEW OF RWA					
Common disclosure template		a	b	c	d
		RWA		Minimum capital requirements	
		June 30, 2020	March 31, 2020	June 30, 2020	March 31, 2020
4	Counterparty credit risk	3,705,362	3,591,776	305,291	297,422
6	Of which internal model method (IMM)	1,183,492	1,274,488	100,360	108,076
	Of which exposures to CCP	345,165	314,711	27,613	25,176
25	Total (after applying 1.06 scaling factor)	16,092,669	15,674,493	1,287,413	1,253,959

(3) RWA flow statements

CCR7: RWA flow statements of CCR exposures under Internal Model Method (IMM)

(Before Correction)

(Unit: Million JPY)

CCR7: RWA flow statements of CCR exposures under Internal Model Method (IMM)			
Item			Credit RWA
2	Movement in risk levels	Asset size	(136,235)
3		Credit quality of counterparties	18,859
4		Model updates (IMM only)	21,564
7		Foreign exchange movements	(4,053)
9	RWA as at end of current reporting period		1,172,079

(After Correction)

(Unit: Million JPY)

CCR7: RWA flow statements of CCR exposures under Internal Model Method (IMM)			
Item			Credit RWA
2	Movement in risk levels	Asset size	(128,926)
3		Credit quality of counterparties	19,642
4		Model updates (IMM only)	24,941
7		Foreign exchange movements	(4,109)
9	RWA as at end of current reporting period		1,183,492

CHAPTER 5 Disclosure On Leverage Ratio

(Before Correction)

(Unit: JPY million, %)

Leverage ratio common disclosure template Table 2	Leverage ratio common disclosure template Table 1	Items	June 30, 2020	March 31, 2020
On-balance sheet exposures				
2	7	(Asset amounts deducted in determining Basel III Tier 1 capital)	163,513	163,215
3		Total on-balance sheet exposures (excluding derivatives and SFTs) (sum of lines 1 and 2)	23,161,459	25,569,400
Capital and total exposures				
20		Tier 1 capital	2,864,191	2,571,500
21	8	Total exposures (sum of lines 3, 11, 16 and 19)	48,053,266	53,135,763
Basel III leverage ratio (including the deposits with the Bank of Japan)				
		Total exposure	48,053,266	
		Total exposures (including the deposits with the Bank of Japan)	50,058,277	

(After Correction)

(Unit: JPY million, %)

Leverage ratio common disclosure template Table 2	Leverage ratio common disclosure template Table 1	Items	June 30, 2020	March 31, 2020
On-balance sheet exposures				
2	7	(Asset amounts deducted in determining Basel III Tier 1 capital)	163,353	163,215
3		Total on-balance sheet exposures (excluding derivatives and SFTs) (sum of lines 1 and 2)	23,161,619	25,569,400
Capital and total exposures				
20		Tier 1 capital	2,864,351	2,571,500
21	8	Total exposures (sum of lines 3, 11, 16 and 19)	48,053,426	53,135,763
Basel III leverage ratio (including the deposits with the Bank of Japan)				
		Total exposure	48,053,426	
		Total exposures (including the deposits with the Bank of Japan)	50,058,436	