

Nomura Announces Corrections to Regulatory Capital and Liquidity Coverage Ratio Disclosures

Tokyo, June 30, 2021—Nomura Holdings, Inc. today announced corrections to its past regulatory capital and liquidity coverage ratio disclosures, as attached, mainly due to the underestimation of market risk and credit risk related to securities financing transactions.

■ Outline of corrections

Consolidated capital adequacy ratio

Record date	Present	Corrected	Difference
December 31, 2020	<u>19.92%</u>	<u>19.77%</u>	-0.15%
September 30, 2020	<u>19.47%</u>	<u>19.19%</u>	-0.28%
June 30, 2020	<u>18.00%</u>	<u>17.99%</u>	-0.01%

Note: There are no amendments to the consolidated leverage ratio and consolidated liquidity coverage ratio.

In conjunction with the above corrections, Nomura has also amended Basel III disclosures¹ on its website.

ends

Nomura

Nomura is a global financial services group with an integrated network spanning over 30 countries. By connecting markets East & West, Nomura services the needs of individuals, institutions, corporates and governments through its three business divisions: Retail, Wholesale (Global Markets and Investment Banking), and Investment Management. Founded in 1925, the firm is built on a tradition of disciplined entrepreneurship, serving clients with creative solutions and considered thought leadership. For further information about Nomura, visit www.nomura.com.

¹ <https://www.nomuraholdings.com/investor/summary/highlight/ratio.html>

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	<u>42,578</u>	
28	Total regulatory adjustments to Common Equity Tier 1 capital (B)	154,219	<u>190,268</u>	
Common Equity Tier 1 Capital				
29	Common Equity Tier 1 capital ((A) – (B)) (C)	2,636,197	<u>2,537,975</u>	
Tier1 Capital				
45	Tier 1 capital ((C) + (F)) (G)	2,952,884	<u>2,855,593</u>	
Total Capital				
59	Total capital ((G) + (J)) (K)	2,961,181	<u>2,886,649</u>	
Risk-Weighted Assets(6)				
60	Total risk-weighted assets (L)	<u>14,861,662</u>	<u>14,822,408</u>	
Capital Ratios and buffers(7)				
61	Consolidated Common Equity Tier 1 ratio ((C) / (L))	<u>17.73%</u>	<u>17.12%</u>	
62	Consolidated Tier 1 ratio ((G) / (L))	<u>19.86%</u>	<u>19.26%</u>	
63	Consolidated total capital ratio ((K) / (L))	<u>19.92%</u>	<u>19.47%</u>	
68	Common Equity Tier 1 available after meeting the group’s minimum capital requirements (%)	<u>11.92%</u>	<u>11.47%</u>	

(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	<u>42,841</u>	
28	Total regulatory adjustments to Common Equity Tier 1 capital (B)	154,219	<u>190,532</u>	
Common Equity Tier 1 Capital				
29	Common Equity Tier 1 capital ((A) – (B)) (C)	2,636,197	<u>2,537,712</u>	
Tier1 Capital				
45	Tier 1 capital ((C) + (F)) (G)	2,952,884	<u>2,855,329</u>	
Total Capital				
59	Total capital ((G) + (J)) (K)	2,961,181	<u>2,886,385</u>	
Risk-Weighted Assets(6)				
60	Total risk-weighted assets (L)	<u>14,974,069</u>	<u>15,037,167</u>	
Capital Ratios and buffers(7)				
61	Consolidated Common Equity Tier 1 ratio ((C) / (L))	<u>17.60%</u>	<u>16.87%</u>	
62	Consolidated Tier 1 ratio ((G) / (L))	<u>19.71%</u>	<u>18.98%</u>	
63	Consolidated total capital ratio ((K) / (L))	<u>19.77%</u>	<u>19.19%</u>	
68	Common Equity Tier 1 available after meeting the group's minimum capital requirements (%)	<u>11.77%</u>	<u>11.19%</u>	

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

(After Correction)

(Unit: JPY million, %)

KM1: KEY METRICS						
Common disclosure template		a	b	c	d	E
		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	<u>2,537,712</u>	<u>2,546,444</u>	2,404,634	2,534,259
2	Tier 1	2,952,884	<u>2,855,329</u>	<u>2,864,351</u>	2,571,500	2,701,086
3	Total capital	2,961,181	<u>2,886,385</u>	<u>2,895,475</u>	2,602,379	2,747,178
RWA						
4	RWA	<u>14,974,069</u>	<u>15,037,167</u>	<u>16,092,669</u>	15,674,493	14,028,085
Risk-based capital ratios as a percentage of RWA						
5	Common Equity Tier 1 ratio (%)	<u>17.60%</u>	<u>16.87%</u>	<u>15.82%</u>	15.34%	18.06%
6	Tier 1 ratio (%)	<u>19.71%</u>	<u>18.98%</u>	<u>17.79%</u>	16.40%	19.25%
7	Total capital ratio (%)	<u>19.77%</u>	<u>19.19%</u>	<u>17.99%</u>	16.60%	19.58%
Additional CET1 buffer requirements as a percentage of RWA						
12	CET1 available after meeting the bank's minimum capital requirements (%)	<u>11.77%</u>	<u>11.19%</u>	<u>9.99%</u>	8.60%	11.58%
Basel III leverage ratio						
13	Total Basel III leverage ratio exposure measure	52,562,587	<u>48,731,083</u>	<u>48,053,426</u>	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	<u>3,528,002</u>	301,717	<u>290,922</u>
6	Of which internal model method (IMM)	1,182,214	<u>1,142,030</u>	100,251	<u>96,844</u>
	Of which credit value adjustment (CVA)	1,273,156	<u>1,368,345</u>	101,852	<u>109,467</u>
	Of which exposures to CCP	405,651	<u>337,085</u>	32,452	<u>26,966</u>
	Other	211,455	<u>144,891</u>	17,930	<u>12,285</u>
16	Market risk	<u>4,224,567</u>	<u>4,270,586</u>	<u>337,965</u>	<u>341,646</u>
18	Of which internal model approaches (IMM)	<u>3,553,787</u>	<u>3,570,241</u>	<u>284,303</u>	<u>285,619</u>
25	Total (after applying 1.06 scaling factor)	<u>14,861,662</u>	<u>14,822,408</u>	<u>1,188,933</u>	<u>1,185,792</u>

(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	<u>3,559,438</u>	301,717	<u>293,532</u>
6	Of which internal model method (IMM)	1,182,214	<u>1,161,606</u>	100,251	<u>98,504</u>
	Of which credit value adjustment (CVA)	1,273,156	<u>1,377,588</u>	101,852	<u>110,207</u>
	Of which exposures to CCP	405,651	<u>339,502</u>	32,452	<u>27,160</u>
	Other	211,455	<u>145,091</u>	17,930	<u>12,302</u>
16	Market risk	<u>4,336,974</u>	<u>4,452,722</u>	<u>346,957</u>	<u>356,217</u>
18	Of which internal model approaches (IMM)	<u>3,666,194</u>	<u>3,752,378</u>	<u>293,295</u>	<u>300,190</u>
25	Total (after applying 1.06 scaling factor)	<u>14,974,069</u>	<u>15,037,167</u>	<u>1,197,925</u>	<u>1,202,973</u>

(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	<u>1,142,030</u>
2	Movement in risk levels	Asset size <u>35,655</u>
3		Credit quality of counterparties <u>12,457</u>

(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	<u>1,161,606</u>
2	Movement in risk levels	Asset size <u>15,928</u>
3		Credit quality of counterparties <u>12,608</u>

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

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

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	<u>169,715</u>
3		Total on-balance sheet exposures (excluding derivatives and SFTs) (sum of lines 1 and 2)	23,801,360	<u>22,766,530</u>
Capital and total exposures				
20		Tier 1 capital	2,952,884	<u>2,855,593</u>
21	8	Total exposures (sum of lines 3, 11, 16 and 19)	52,562,587	<u>48,731,347</u>
Basel III leverage ratio (including the deposits with the Bank of Japan)				
		Total exposure	52,562,587	<u>48,731,347</u>
		Total exposures (including the deposits with the Bank of Japan)	54,477,616	<u>51,383,294</u>

(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	<u>169,979</u>
3		Total on-balance sheet exposures (excluding derivatives and SFTs) (sum of lines 1 and 2)	23,801,360	<u>22,766,266</u>
Capital and total exposures				
20		Tier 1 capital	2,952,884	<u>2,855,329</u>
21	8	Total exposures (sum of lines 3, 11, 16 and 19)	52,562,587	<u>48,731,083</u>
Basel III leverage ratio (including the deposits with the Bank of Japan)				
		Total exposure	52,562,587	<u>48,731,083</u>
		Total exposures (including the deposits with the Bank of Japan)	54,477,616	<u>51,383,030</u>

[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	<u>42,578</u>	<u>37,745</u>	
28	Total regulatory adjustments to Common Equity Tier 1 capital (B)	<u>190,268</u>	<u>229,693</u>	
Common Equity Tier 1 Capital				
29	Common Equity Tier 1 capital ((A) – (B)) (C)	<u>2,537,975</u>	<u>2,546,285</u>	
Tier1 Capital				
45	Tier 1 capital ((C) + (F)) (G)	<u>2,855,593</u>	<u>2,864,191</u>	
Total Capital				
59	Total capital ((G) + (J)) (K)	<u>2,886,649</u>	<u>2,895,315</u>	
Risk-Weighted Assets(6)				
60	Total risk-weighted assets (L)	<u>14,822,408</u>	<u>16,077,794</u>	
Capital Ratios and buffers(7)				
61	Consolidated Common Equity Tier 1 ratio ((C) / (L))	<u>17.12%</u>	<u>15.83%</u>	
62	Consolidated Tier 1 ratio ((G) / (L))	<u>19.26%</u>	<u>17.81%</u>	
63	Consolidated total capital ratio ((K) / (L))	<u>19.47%</u>	<u>18.00%</u>	
68	Common Equity Tier 1 available after meeting the group's minimum capital requirements (%)	<u>11.47%</u>	<u>10.00%</u>	

(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	<u>42,841</u>	<u>37,585</u>	
28	Total regulatory adjustments to Common Equity Tier 1 capital (B)	<u>190,532</u>	<u>229,533</u>	
Common Equity Tier 1 Capital				
29	Common Equity Tier 1 capital ((A) – (B)) (C)	<u>2,537,712</u>	<u>2,546,444</u>	
Tier1 Capital				
45	Tier 1 capital ((C) + (F)) (G)	<u>2,855,329</u>	<u>2,864,351</u>	
Total Capital				
59	Total capital ((G) + (J)) (K)	<u>2,886,385</u>	<u>2,895,475</u>	
Risk-Weighted Assets(6)				
60	Total risk-weighted assets (L)	<u>15,037,167</u>	<u>16,092,669</u>	
Capital Ratios and buffers(7)				
61	Consolidated Common Equity Tier 1 ratio ((C) / (L))	<u>16.87%</u>	<u>15.82%</u>	
62	Consolidated Tier 1 ratio ((G) / (L))	<u>18.98%</u>	<u>17.79%</u>	
63	Consolidated total capital ratio ((K) / (L))	<u>19.19%</u>	<u>17.99%</u>	
68	Common Equity Tier 1 available after meeting the group's minimum capital requirements (%)	<u>11.19%</u>	<u>9.99%</u>	

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)	<u>2,537,975</u>	<u>2,546,285</u>	2,404,634	2,534,259	2,524,353
2	Tier 1	<u>2,855,593</u>	<u>2,864,191</u>	2,571,500	2,701,086	2,691,284
3	Total capital	<u>2,886,649</u>	<u>2,895,315</u>	2,602,379	2,747,178	2,737,400
RWA						
4	RWA	<u>14,822,408</u>	<u>16,077,794</u>	15,674,493	14,028,085	14,576,989
Risk-based capital ratios as a percentage of RWA						
5	Common Equity Tier 1 ratio (%)	<u>17.12%</u>	<u>15.83%</u>	15.34%	18.06%	17.31%
6	Tier 1 ratio (%)	<u>19.26%</u>	<u>17.81%</u>	16.40%	19.25%	18.46%
7	Total capital ratio (%)	<u>19.47%</u>	<u>18.00%</u>	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 (%)	<u>11.47%</u>	<u>10.00%</u>	8.60%	11.58%	10.77%
Basel III leverage ratio						
13	Total Basel III leverage ratio exposure measure	<u>48,731,347</u>	<u>48,053,266</u>	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)	<u>2,537,712</u>	<u>2,546,444</u>	2,404,634	2,534,259	2,524,353
2	Tier 1	<u>2,855,329</u>	<u>2,864,351</u>	2,571,500	2,701,086	2,691,284
3	Total capital	<u>2,886,385</u>	<u>2,895,475</u>	2,602,379	2,747,178	2,737,400
RWA						
4	RWA	<u>15,037,167</u>	<u>16,092,669</u>	15,674,493	14,028,085	14,576,989
Risk-based capital ratios as a percentage of RWA						
5	Common Equity Tier 1 ratio (%)	<u>16.87%</u>	<u>15.82%</u>	15.34%	18.06%	17.31%
6	Tier 1 ratio (%)	<u>18.98%</u>	<u>17.79%</u>	16.40%	19.25%	18.46%
7	Total capital ratio (%)	<u>19.19%</u>	<u>17.99%</u>	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 (%)	<u>11.19%</u>	<u>9.99%</u>	8.60%	11.58%	10.77%
Basel III leverage ratio						
13	Total Basel III leverage ratio exposure measure	<u>48,731,083</u>	<u>48,053,426</u>	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	<u>3,528,002</u>	<u>3,691,172</u>	<u>290,922</u>	<u>304,101</u>
6	Of which internal model method (IMM)	<u>1,142,030</u>	<u>1,172,079</u>	<u>96,844</u>	<u>99,392</u>
	Of which credit value adjustment (CVA)	<u>1,368,345</u>	<u>1,498,422</u>	<u>109,467</u>	<u>119,873</u>
	Of which exposures to CCP	<u>337,085</u>	<u>342,389</u>	<u>26,966</u>	<u>27,391</u>
	Other	<u>144,891</u>	<u>181,879</u>	<u>12,285</u>	<u>15,419</u>
16	Market risk	<u>4,270,586</u>	<u>5,586,351</u>	<u>341,646</u>	<u>446,908</u>
18	Of which internal model approaches (IMM)	<u>3,570,241</u>	<u>4,993,500</u>	<u>285,619</u>	<u>399,480</u>
25	Total (after applying 1.06 scaling factor)	<u>14,822,408</u>	<u>16,077,794</u>	<u>1,185,792</u>	<u>1,286,223</u>

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

(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)			<u>3,310,986</u>	1.4	<u>4,642,106</u>	<u>1,142,030</u>
4	Comprehensive Approach for credit risk mitigation (for SFTs)					<u>1,928,236</u>	<u>144,891</u>
6	Total						<u>1,822,571</u>

(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)			<u>3,413,184</u>	1.4	<u>4,785,184</u>	<u>1,161,606</u>
4	Comprehensive Approach for credit risk mitigation (for SFTs)					<u>1,932,263</u>	<u>145,091</u>
6	Total						<u>1,842,347</u>

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	<u>1,074,914</u>
2	(i) VaR component (including the 3×multiplier)		<u>632,802</u>
5	TOTAL SUBJECT TO THE CVA CAPITAL CHARGE	3,865,815	<u>1,368,345</u>

(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	<u>1,084,157</u>
2	(i) VaR component (including the 3×multiplier)		<u>642,044</u>
5	TOTAL SUBJECT TO THE CVA CAPITAL CHARGE	3,865,815	<u>1,377,588</u>

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

(After Correction)

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

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

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)	<u>1,172,079</u>
2	Movement in risk levels	Asset size <u>39,445</u>
3		Credit quality of counterparties <u>(50,785)</u>
7		Foreign exchange movements <u>(18,710)</u>
9	RWA as at end of reporting period (September 30, 2020)	<u>1,142,030</u>

(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)	<u>1,183,492</u>
2	Movement in risk levels	Asset size <u>48,514</u>
3		Credit quality of counterparties <u>(51,402)</u>
7		Foreign exchange movements <u>(18,998)</u>
9	RWA as at end of reporting period (September 30, 2020)	<u>1,161,606</u>

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)		<u>184,488</u>
2	Exposures for trades at QCCPs (excluding initial margin and default fund contributions); of which	<u>5,964,052</u>	<u>119,281</u>
5	(iii) Securities financing transactions	<u>340,917</u>	<u>6,818</u>
11	Exposures to non-QCCPs (total)		<u>152,596</u>
12	Exposures for trades at non-QCCPs (excluding initial margin and default fund contributions); of which	<u>91,472</u>	<u>83,296</u>
15	(iii) Securities financing transactions	<u>10,386</u>	<u>2,211</u>

(After Correction)

(Unit: JPY million)

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

(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	<u>250,515</u>	<u>168,863</u>	(338,073)	14,933		<u>96,239</u>
3		Model updates/changes	<u>13,956</u>	<u>30,230</u>	—	—		<u>44,186</u>
6		Foreign exchange movements	<u>(31,096)</u>	<u>(18,894)</u>	(25,393)	(2,431)		<u>(77,815)</u>
8a	Spot RWA at end of reporting period (September 30, 2019)		<u>1,556,152</u>	<u>945,530</u>	1,270,755	121,664		<u>3,894,102</u>
8b	Adjustment to RWA at end of reporting period (8c divided by 8a)		<u>0.81</u>	<u>0.86</u>	1.06	1.00		0.92
8c	RWA at end of reporting period		<u>1,269,706</u>	<u>819,766</u>	1,359,105	121,664		<u>3,570,241</u>

(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	<u>1,344,791</u>	<u>361,725</u>	(338,073)	14,933		<u>1,383,377</u>
3		Model updates/changes	<u>(904,918)</u>	<u>(132,258)</u>	—	—		<u>(1,037,176)</u>
6		Foreign exchange movements	<u>(34,532)</u>	<u>(19,489)</u>	(25,393)	(2,431)		<u>(81,847)</u>
8a	Spot RWA at end of reporting period (September 30, 2019)		<u>1,728,117</u>	<u>975,309</u>	1,270,755	121,664		<u>4,095,846</u>
8b	Adjustment to RWA at end of reporting period (8c divided by 8a)		<u>0.82</u>	<u>0.85</u>	1.06	1.00		0.92
8c	RWA at end of reporting period		<u>1,433,585</u>	<u>838,023</u>	1,359,105	121,664		<u>3,752,378</u>

MR3: IMA Values for trading portfolios
(Before Correction)

(Unit: JPY million)

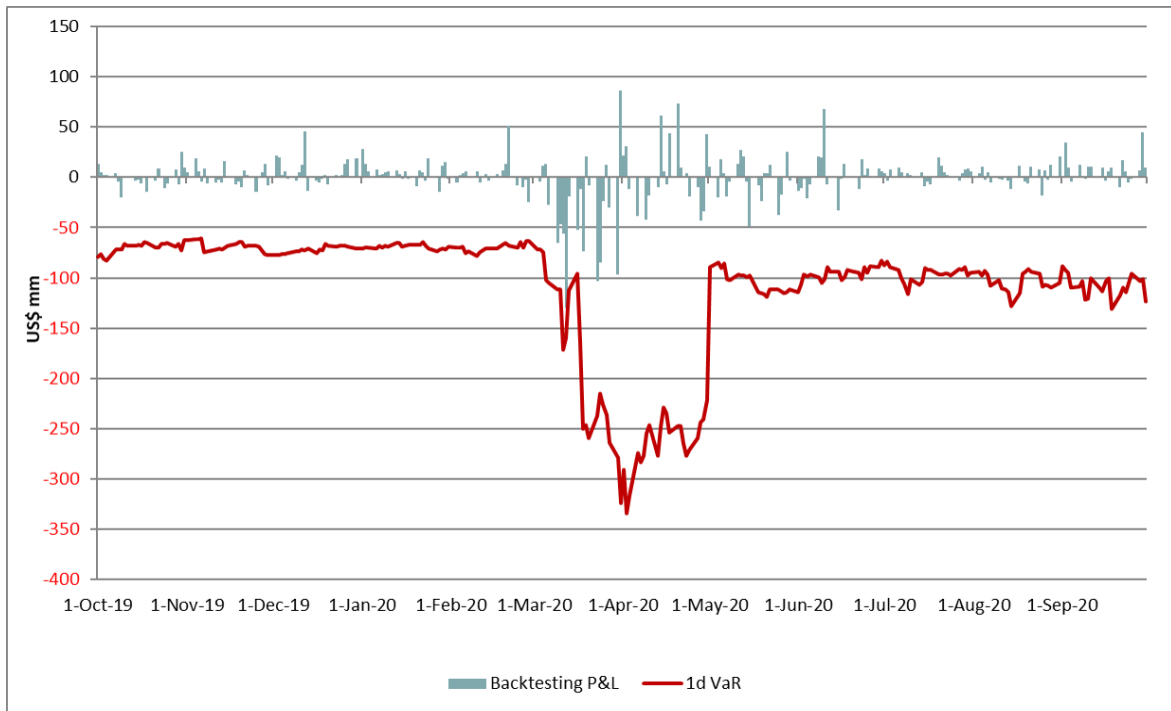
MR3: IMA VALUES FOR TRADING PORTFOLIOS			
Item		September 30, 2020	September 30, 2019
VaR (10 day 99%)			
2	Average value	<u>43,738</u>	21,454
4	Period end	<u>41,497</u>	22,345
Stressed VaR (10 day 99%)			
6	Average value	<u>29,162</u>	36,359
7	Minimum value	<u>16,823</u>	22,740
8	Period end	<u>25,214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

(After Correction)

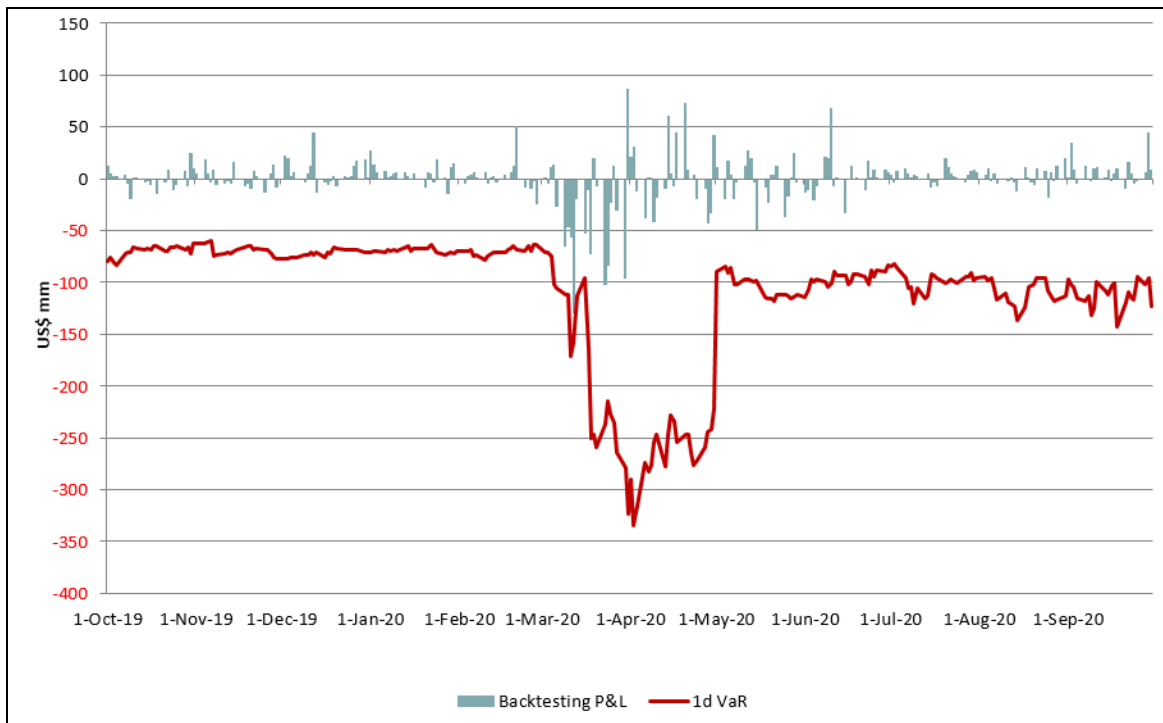
(Unit: JPY million)

MR3: IMA VALUES FOR TRADING PORTFOLIOS			
Item		September 30, 2020	September 30, 2019
VaR (10 day 99%)			
2	Average value	<u>45,817</u>	21,454
4	Period end	<u>46,083</u>	22,345
Stressed VaR (10 day 99%)			
6	Average value	<u>29,395</u>	36,359
7	Minimum value	<u>17,911</u>	22,740
8	Period end	<u>26,008</u>	44,736
Comprehensive Risk capital charge (99.9%)			
17	Floor (standardized measurement method)	<u>9,733</u>	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%	<u>60,363</u>		
Luxembourg	0.25%	<u>174,199</u>		
Sum		<u>234,562</u>		
Total		<u>5,635,684</u>	0.01%	<u>1,700,856</u>

(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%	<u>60,395</u>		
Luxembourg	0.25%	<u>176,574</u>		
Sum		<u>236,970</u>		
Total		<u>5,661,071</u>	0.01%	<u>1,683,412</u>

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)	<u>169,715</u>	<u>163,513</u>	156,926
3		Total on-balance sheet exposures (excluding derivatives and SFTs) (sum of lines 1 and 2)	<u>22,766,530</u>	<u>23,161,459</u>	25,847,440
Capital and total exposures					
20		Tier 1 capital	<u>2,855,593</u>	<u>2,864,191</u>	2,691,284
21	8	Total exposures (sum of lines 3, 11, 16 and 19)	<u>48,731,347</u>	<u>48,053,266</u>	54,906,506
Basel III leverage ratio (including the deposits with the Bank of Japan)					
		Total exposure	<u>48,731,347</u>	<u>48,053,266</u>	
		Total exposures (including the deposits with the Bank of Japan)	<u>51,383,294</u>	<u>50,058,277</u>	

(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)	<u>169,979</u>	<u>163,353</u>	156,926
3		Total on-balance sheet exposures (excluding derivatives and SFTs) (sum of lines 1 and 2)	<u>22,766,266</u>	<u>23,161,619</u>	25,847,440
Capital and total exposures					
20		Tier 1 capital	<u>2,855,329</u>	<u>2,864,351</u>	2,691,284
21	8	Total exposures (sum of lines 3, 11, 16 and 19)	<u>48,731,083</u>	<u>48,053,426</u>	54,906,506
Basel III leverage ratio (including the deposits with the Bank of Japan)					
		Total exposure	<u>48,731,083</u>	<u>48,053,426</u>	
		Total exposures (including the deposits with the Bank of Japan)	<u>51,383,030</u>	<u>50,058,436</u>	

[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	<u>37,745</u>	41,562	
28	Total regulatory adjustments to Common Equity Tier 1 capital (B)	<u>229,693</u>	245,481	
Common Equity Tier 1 Capital				
29	Common Equity Tier 1 capital ((A) – (B)) (C)	<u>2,546,285</u>	2,404,634	
Tier1 Capital				
45	Tier 1 capital ((C) + (F)) (G)	<u>2,864,191</u>	2,571,500	
Total Capital				
59	Total capital ((G) + (J)) (K)	<u>2,895,315</u>	2,602,379	
Risk-Weighted Assets(6)				
60	Total risk-weighted assets (L)	<u>16,077,794</u>	15,674,493	
Capital Ratios and buffers(7)				
61	Consolidated Common Equity Tier 1 ratio ((C) / (L))	<u>15.83%</u>	15.34%	
62	Consolidated Tier 1 ratio ((G) / (L))	<u>17.81%</u>	16.40%	
63	Consolidated total capital ratio ((K) / (L))	<u>18.00%</u>	16.60%	
68	Common Equity Tier 1 available after meeting the group's minimum capital requirements (%)	<u>10.00%</u>	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	<u>37,585</u>	41,562	
28	Total regulatory adjustments to Common Equity Tier 1 capital (B)	<u>229,533</u>	245,481	
Common Equity Tier 1 Capital				
29	Common Equity Tier 1 capital ((A) – (B)) (C)	<u>2,546,444</u>	2,404,634	
Tier1 Capital				
45	Tier 1 capital ((C) + (F)) (G)	<u>2,864,351</u>	2,571,500	
Total Capital				
59	Total capital ((G) + (J)) (K)	<u>2,895,475</u>	2,602,379	
Risk-Weighted Assets(6)				
60	Total risk-weighted assets (L)	<u>16,092,669</u>	15,674,493	
Capital Ratios and buffers(7)				
61	Consolidated Common Equity Tier 1 ratio ((C) / (L))	<u>15.82%</u>	15.34%	
62	Consolidated Tier 1 ratio ((G) / (L))	<u>17.79%</u>	16.40%	
63	Consolidated total capital ratio ((K) / (L))	<u>17.99%</u>	16.60%	
68	Common Equity Tier 1 available after meeting the group's minimum capital requirements (%)	<u>9.99%</u>	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)	<u>2,546,285</u>	2,404,634	2,534,259	2,524,353	2,478,315
2	Tier 1	<u>2,864,191</u>	2,571,500	2,701,086	2,691,284	2,644,481
3	Total capital	<u>2,895,315</u>	2,602,379	2,747,178	2,737,400	2,690,417
RWA						
4	RWA	<u>16,077,794</u>	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 (%)	<u>15.83%</u>	15.34%	18.06%	17.31%	16.94%
6	Tier 1 ratio (%)	<u>17.81%</u>	16.40%	19.25%	18.46%	18.08%
7	Total capital ratio (%)	<u>18.00%</u>	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 (%)	<u>10.00%</u>	8.60%	11.58%	10.77%	10.39%
Basel III leverage ratio						
13	Total Basel III leverage ratio exposure measure	<u>48,053,266</u>	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)	<u>2,546,444</u>	2,404,634	2,534,259	2,524,353	2,478,315
2	Tier 1	<u>2,864,351</u>	2,571,500	2,701,086	2,691,284	2,644,481
3	Total capital	<u>2,895,475</u>	2,602,379	2,747,178	2,737,400	2,690,417
RWA						
4	RWA	<u>16,092,669</u>	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 (%)	<u>15.82%</u>	15.34%	18.06%	17.31%	16.94%
6	Tier 1 ratio (%)	<u>17.79%</u>	16.40%	19.25%	18.46%	18.08%
7	Total capital ratio (%)	<u>17.99%</u>	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 (%)	<u>9.99%</u>	8.60%	11.58%	10.77%	10.39%
Basel III leverage ratio						
13	Total Basel III leverage ratio exposure measure	<u>48,053,426</u>	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	<u>3,691,172</u>	3,591,776	<u>304,101</u>	297,422
6	Of which internal model method (IMM)	<u>1,172,079</u>	1,274,488	<u>99,392</u>	108,076
	Of which exposures to CCP	<u>342,389</u>	314,711	<u>27,391</u>	25,176
25	Total (after applying 1.06 scaling factor)	<u>16,077,794</u>	15,674,493	<u>1,286,223</u>	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	<u>3,705,362</u>	3,591,776	<u>305,291</u>	297,422
6	Of which internal model method (IMM)	<u>1,183,492</u>	1,274,488	<u>100,360</u>	108,076
	Of which exposures to CCP	<u>345,165</u>	314,711	<u>27,613</u>	25,176
25	Total (after applying 1.06 scaling factor)	<u>16,092,669</u>	15,674,493	<u>1,287,413</u>	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 <u>(136,235)</u>
3		Credit quality of counterparties <u>18,859</u>
4		Model updates (IMM only) <u>21,564</u>
7		Foreign exchange movements <u>(4,053)</u>
9	RWA as at end of current reporting period	<u>1,172,079</u>

(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 <u>(128,926)</u>
3		Credit quality of counterparties <u>19,642</u>
4		Model updates (IMM only) <u>24,941</u>
7		Foreign exchange movements <u>(4,109)</u>
9	RWA as at end of current reporting period	<u>1,183,492</u>

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)	<u>163,513</u>	163,215
3		Total on-balance sheet exposures (excluding derivatives and SFTs) (sum of lines 1 and 2)	<u>23,161,459</u>	25,569,400
Capital and total exposures				
20		Tier 1 capital	<u>2,864,191</u>	2,571,500
21	8	Total exposures (sum of lines 3, 11, 16 and 19)	<u>48,053,266</u>	53,135,763
Basel III leverage ratio (including the deposits with the Bank of Japan)				
		Total exposure	<u>48,053,266</u>	
		Total exposures (including the deposits with the Bank of Japan)	<u>50,058,277</u>	

(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)	<u>163,353</u>	163,215
3		Total on-balance sheet exposures (excluding derivatives and SFTs) (sum of lines 1 and 2)	<u>23,161,619</u>	25,569,400
Capital and total exposures				
20		Tier 1 capital	<u>2,864,351</u>	2,571,500
21	8	Total exposures (sum of lines 3, 11, 16 and 19)	<u>48,053,426</u>	53,135,763
Basel III leverage ratio (including the deposits with the Bank of Japan)				
		Total exposure	<u>48,053,426</u>	
		Total exposures (including the deposits with the Bank of Japan)	<u>50,058,436</u>	