【ANNUAL REPORT 2023:Errata】

The table was corrected as follows(underlined)。

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OV1: Overview of RWA (Consolidated)（Error）

OV1: Overview of RWA (Consolidated)

(Millions of Yen)

No.		a	b	c	d
		RWA		Minimum capital requirements	
		March 31, 2023	March 31, 2022	March 31, 2023	March 31, 2022
1	Credit risk (excluding counterparty credit risk)	12,429,894		994,391	
2	Of which: standardized approach (SA)	4,874,027		389,922	
3	Of which: foundation internal ratings-based (F-IRB) approach	5,168,704		413,496	
4	Of which: supervisory slotting criteria	1,960,349		156,827	
5	Of which: advanced internal rating-based (A-IRB) approach	273,593		21,887	
	Of which: significant investment	—		—	
	Of which: estimated residual value of lease transactions	—		—	
	Others	153,220		12,257	
6	Counterparty credit risk (CCR)	172,869		13,829	
7	Of which: standardized approach for counterparty credit risk (SA-CCR)	45,855		3,668	
8	Of which: expected positive exposure (EPE) method	—		—	
	Of which: credit valuation adjustment	65,728		5,258	
9	Others	61,284		4,902	
10	Credit valuation adjustment (CVA)	62,862		5,028	
	Of which: the standardized approach for CVA (SA-CVA)	—		—	
	Of which: The full basic approach for CVA (BA-CVA)	—		—	
	Of which: The reduced basic approach for CVA (BA-CVA)	62,862		5,028	
11	Equity positions under the simple risk weight approach and the internal model method during the five-year linear phase-in period	—		—	
12	Equity investments in funds - Look-through approach	11,154,871		892,389	
13	Equity investments in funds - Mandate-based approach	—		—	
	Equity investments in funds - Simple approach (subject to 250% RW)	—		—	
	Equity investments in funds - Simple approach (subject to 400% RW)	137,860		11,028	
14	Equity investments in funds - Simple approach (subject to 1,250% RW)	851,621		68,129	
15	Settlement risk	—		—	
16	Securitization exposures in banking book	1,831,289		146,503	
17	Of which: Securitization IRB approach (SEC-IRBA)	—		—	
18	Of which: Securitization IRB approach (SEC-IRBA), including internal assessment approach (IAA)	1,831,289		146,503	
19	Of which: Securitization standardized approach (SEC-SA)	—		—	
	Of which: 1,250% risk weight is applied	0		0	
20	Market risk	1,573,558		125,884	
21	Of which: standardized approach (SA)	1,573,558		125,884	
22	Of which: internal model approaches (IMA)	—		—	
	Of which: simplified approach	—		—	
23	Capital charge for switch between trading book and banking book	—		—	
24	Operational risk	1,046,324		83,705	
25	Amounts below the thresholds for deduction	999,092		79,927	
26	Floor adjustment	—		—	
27	Total	30,260,243		2,420,819	

OV1: Overview of RWA (Consolidated)（Correct）

OV1: Overview of RWA (Consolidated)

(Millions of Yen)

No.		a	b	c	d
		RWA		Minimum capital requirements	
		March 31, 2023	March 31, 2022	March 31, 2023	March 31, 2022
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3	Of which: foundation internal ratings-based (F-IRB) approach	5,168,704		413,496	
4	Of which: supervisory slotting criteria	1,960,349		156,827	
5	Of which: advanced internal rating-based (A-IRB) approach	273,593		21,887	
	Of which: significant investment	—		—	
	Of which: estimated residual value of lease transactions	—		—	
	Others	153,220		12,257	
6	Counterparty credit risk (CCR)	172,869		13,829	
7	Of which: standardized approach for counterparty credit risk (SA-CCR)	45,855		3,668	
8	Of which: expected positive exposure (EPE) method	—		—	
	Of which: Central counterparty related exposure (CCP)	65,728		5,258	
9	Others	61,284		4,902	
10	Credit valuation adjustment (CVA)	62,862		5,028	
	Of which: the standardized approach for CVA (SA-CVA)	—		—	
	Of which: The full basic approach for CVA (BA-CVA)	—		—	
	Of which: The reduced basic approach for CVA (BA-CVA)	62,862		5,028	
11	Equity positions under the simple risk weight approach and the internal model method during the five-year linear phase-in period	—		—	
12	Equity investments in funds - Look-through approach	11,154,871		892,389	
13	Equity investments in funds - Mandate-based approach	—		—	
	Equity investments in funds - Simple approach (subject to 250% RW)	—		—	
	Equity investments in funds - Simple approach (subject to 400% RW)	137,860		11,028	
14	Equity investments in funds - Fall-back approach (subject to 1,250% RW)	851,621		68,129	
15	Settlement risk	—		—	
16	Securitization exposures in banking book	1,831,289		146,503	
17	Of which: Securitization IRB approach (SEC-IRBA)	—		—	
18	Of which: Securitization external ratings-based approach (SEC-ERBA), including internal assessment approach (IAA)	1,831,289		146,503	
19	Of which: Securitization standardized approach (SEC-SA)	—		—	
	Of which: 1,250% risk weight is applied	0		0	
20	Market risk	1,573,558		125,884	
21	Of which: standardized approach (SA)	1,573,558		125,884	
22	Of which: internal model approaches (IMA)	—		—	
	Of which: simplified approach	—		—	
23	Capital charge for switch between trading book and banking book	—		—	
24	Operational risk	1,046,324		83,705	
25	Amounts below the thresholds for deduction	999,092		79,927	
26	Floor adjustment	—		—	
27	Total	30,260,243		2,420,819	

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OV1: Overview of RWA (Non-Consolidated) (Error)

OV1: Overview of RWA (Non-Consolidated)

(Millions of Yen)

No.		a	b	c	d
		RWA		Minimum capital requirements	
		March 31, 2023	March 31, 2022	March 31, 2023	March 31, 2022
1	Credit risk (excluding counterparty credit risk)	11,791,686		943,334	
2	Of which: standardized approach (SA)	5,414,557		433,164	
3	Of which: foundation internal ratings-based (F-IRB) approach	4,375,314		350,025	
4	Of which: supervisory slotting criteria	1,600,732		128,058	
5	Of which: advanced internal rating-based (A-IRB) approach	256,578		20,526	
	Of which: significant investment	—		—	
	Of which: estimated residual value of lease transactions	—		—	
	Others	144,504		11,560	
6	Counterparty credit risk (CCR)	239,291		19,143	
7	Of which: standardized approach for counterparty credit risk (SA-CCR)	45,855		3,668	
8	Of which: expected positive exposure (EPE) method	—		—	
	Of which: credit valuation adjustment	59,856		4,788	
9	Others	133,579		10,686	
10	Credit valuation adjustment (CVA)	62,862		5,028	
	Of which: the standardized approach for CVA (SA-CVA)	—		—	
	Of which: The full basic approach for CVA (BA-CVA)	—		—	
	Of which: The reduced basic approach for CVA (BA-CVA)	62,862		5,028	
11	Equity positions under the simple risk weight approach and the internal model method during the five-year linear phase-in period	—		—	
12	Equity investments in funds - Look-through approach	11,765,748		941,259	
13	Equity investments in funds - Mandate-based approach	—		—	
	Equity investments in funds - Simple approach (subject to 250% RW)	—		—	
	Equity investments in funds - Simple approach (subject to 400% RW)	136,964		10,957	
14	Equity investments in funds - Simple approach (subject to 1,250% RW)	851,633		68,130	
15	Settlement risk	—		—	
16	Securitization exposures in banking book	1,831,289		146,503	
17	Of which: Securitization IRB approach (SEC-IRBA)	—		—	
18	Of which: Securitization IRB approach (SEC-IRBA), including internal assessment approach (IAA)	1,831,289		146,503	
19	Of which: Securitization standardized approach (SEC-SA)	—		—	
	Of which: 1,250% risk weight is applied	0		0	
20	Market risk	1,573,493		125,879	
21	Of which: standardized approach (SA)	1,573,493		125,879	
22	Of which: internal model approaches (IMA)	—		—	
	Of which: simplified approach	—		—	
23	Capital charge for switch between trading book and banking book	—		—	
24	Operational risk	991,603		79,328	
25	Amounts below the thresholds for deduction	1,017,521		81,401	
26	Floor adjustment	—		—	
27	Total	30,262,094		2,420,967	

OV1: Overview of RWA (Non-Consolidated) (Correct)

OV1: Overview of RWA (Non-Consolidated)

(Millions of Yen)

No.		a	b	c	d
		RWA		Minimum capital requirements	
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	Of which: significant investment	—		—	
	Of which: estimated residual value of lease transactions	—		—	
	Others	144,504		11,560	
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