

[ANNUAL REPORT 2021:Errata]

The table was corrected as follows(underlined>).

P201

Composition of Leverage Ratio Disclosure(Consolidated) (Error)

Composition of Leverage Ratio Disclosure (Consolidated)

Composition of Leverage Ratio Disclosure (Consolidated)

(Millions of Yen, ¥)

Corresponding line # on Basel III disclosure template (Table 2)(*)	Corresponding line # on Basel III disclosure template (Table 1)(*)	Items	As of March 31, 2021	As of March 31, 2020
On-balance sheet exposures (1)				
1		On-balance sheet exposures before deducting adjustment items	84,968,079	103,001,895
1a	1	Total assets reported in the consolidated balance sheet	88,574,088	105,482,009
1b	2	The amount of assets of subsidiaries that are not included in the scope of the leverage ratio on a consolidated basis (-)		
1c	7	The amount of assets of subsidiaries that are included in the scope of the leverage ratio on a consolidated basis (except those included in the total assets reported in the consolidated balance sheet)	—	—
1d	3	The amount of assets that are deducted from the total assets reported in the consolidated balance sheet (except adjustment items) (-)	3,606,009	2,480,114
2	7	The amount of adjustment items pertaining to Tier 1 capital (-)	182,387	184,002
3		Total on-balance sheet exposures (a)	84,785,691	102,817,893
Exposures related to derivative transactions (2)				
4		Replacement cost multiplied by 1.4 associated with derivatives transactions, etc.	47,089	204,159
5		Potential future exposure multiplied by 1.4 associated with derivatives transactions, etc.	566,637	461,915
6		The amount of receivables arising from providing collateral, provided where deducted from the consolidated balance sheet pursuant to the operative accounting framework	—	—
7		The amount of deductions of receivables (out of those arising from providing cash variation margin) (-)	579,102	137,908
8		The amount of client-cleared trade exposures for which a bank or bank holding company acting as clearing member is not obliged to make any indemnification (-)		
9		Adjusted effective notional amount of written credit derivatives	—	—
10		The amount of deductions from effective notional amount of written credit derivatives (-)	—	—
11	4	Total exposures related to derivative transactions (b)	34,624	528,165
Exposures related to repo transactions (3)				
12		The amount of assets related to repo transactions, etc.	1,092,801	17,779
13		The amount of deductions from the assets above (line 12) (-)	—	—
14		The exposures for counterparty credit risk for repo transactions, etc.	980,310	651,178
15		The exposures for agent repo transaction		
16	5	The Total exposures related to repo transactions, etc. (c)	2,073,112	668,957
Exposures related to off-balance sheet transactions (4)				
17		Notional amount of off-balance sheet transactions	4,878,471	4,364,163
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	1,655,219	1,498,227
19	6	Total exposures related to off-balance sheet transactions (d)	3,223,252	2,865,935
Leverage ratio on a consolidated basis (5)				
20		The amount of capital (Tier 1 capital) (e)	9,189,403	8,599,098
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	90,116,680	106,880,952
22		Leverage ratio on a consolidated basis ((e)/(f))	10.19%	8.04%
Leverage ratio on a consolidated basis (including the deposits with the Bank of Japan) (6)				
		Total exposures (f)	90,116,680	
		The deposits with the Bank of Japan	19,073,721	
		Total exposures (including the deposits with the Bank of Japan) (f')	109,190,401	
		Leverage ratio on a consolidated basis (including the deposits with the Bank of Japan) ((e)/(f'))	8.41%	

The Key Drivers of Material Changes Observed from the End of the Previous Reporting Period to the End of the Current Reporting Period

Leverage ratio as of March 31, 2021 is higher than March 31, 2020 due to a decrease in the total exposures as a result of the exclusion of deposits with the Bank of Japan, based on the amendment of Japanese Financial Services Agency (JFSA) and Ministry of Agriculture, Forestry and Fisheries (MAFF) Notification on June 30, 2020, under the provision to Paragraph 4 of Article 6 of the notification of JFSA and MAFF No. 4, 2019.

Composition of Leverage Ratio Disclosure(Consolidated) (Correct)

Composition of Leverage Ratio Disclosure (Consolidated)

Composition of Leverage Ratio Disclosure (Consolidated)

(Millions of Yen, %)

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8		The amount of client-cleared trade exposures for which a bank or bank holding company acting as clearing member is not obliged to make any indemnification (-)		
9		Adjusted effective notional amount of written credit derivatives	—	—
10		The amount of deductions from effective notional amount of written credit derivatives (-)	—	—
11	4	Total exposures related to derivative transactions (b)	34,624	528,165
Exposures related to repo transactions (3)				
12		The amount of assets related to repo transactions, etc.	2,445,036	17,779
13		The amount of deductions from the assets above (line 12) (-)	1,352,235	—
14		The exposures for counterparty credit risk for repo transactions, etc.	980,310	651,178
15		The exposures for agent repo transaction		
16	5	The Total exposures related to repo transactions, etc. (c)	2,073,112	668,957
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17		Notional amount of off-balance sheet transactions	4,878,471	4,364,163
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	1,655,219	1,498,227
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