

【ANNUAL REPORT 2023:Errata】

The table was corrected as follows(underlined).

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Composition of collateral for CCR exposure(Consolidated) (Error)

CCR5: Composition of collateral for CCR exposure

Fiscal 2022 (Ended March 31, 2023)

(Millions of Yen)

No.		a	b	c	d	e	f
		Collateral used in derivative transactions				Collateral used in SFTs	
		Fair value of collateral received		Fair value of posted collateral		Fair value of collateral received	Fair value of posted collateral
Segregated	Unsegregated	Segregated	Unsegregated				
1	Cash – domestic currency	—	156,193	44,448	109,532	2,892,006	6,000
2	Cash – other currencies	—	50,205	—	117,525	14,818,507	3,931,875
3	Domestic sovereign debt	—	—	47,038	40,523	10,657	5,833,499
4	Other sovereign debt	—	—	56	71,321	3,523,078	11,355,468
5	Government agency debt	—	—	—	—	—	1,815,721
6	Corporate bonds	—	—	—	—	—	—
7	Equity securities	—	—	—	14,008	—	—
8	Other collateral	—	—	—	—	124,775	4,375,478
9	Total	—	206,399	91,543	352,911	21,369,024	27,318,043

Composition of collateral for CCR exposure (Consolidated) (Correct)

CCR5: Composition of collateral for CCR exposure

Fiscal 2022 (Ended March 31, 2023)

(Millions of Yen)

No.		a	b	c	d	e	f
		Collateral used in derivative transactions				Collateral used in SFTs	
		Fair value of collateral received		Fair value of posted collateral		Fair value of collateral received	Fair value of posted collateral
Segregated	Unsegregated	Segregated	Unsegregated				
1	Cash – domestic currency	—	156,193	44,448	109,532	2,892,006	6,000
2	Cash – other currencies	—	50,205	—	117,525	14,818,507	3,931,875
3	Domestic sovereign debt	2,902	—	47,038	40,523	10,657	5,833,499
4	Other sovereign debt	—	—	3,459	71,321	3,523,078	11,355,468
5	Government agency debt	—	—	—	—	—	1,815,721
6	Corporate bonds	—	—	—	—	—	—
7	Equity securities	—	—	—	14,008	—	—
8	Other collateral	—	—	—	—	124,775	4,375,478
9	Total	2,902	206,399	94,947	352,911	21,369,024	27,318,043